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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 28/03/2017

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 04/05/2017 Bond Future			10.50487	77.85948	10.51589	77.78948			0.00	0	9,466
ES33 On 03/08/2017 Bond Future			10.58567	79.34672	10.59697	79.27591			0.00	0	0
ES33 On 02/11/2017 Bond Future			10.66589	77.11104	10.67748	77.03940			0.00	0	0
Total ES33 Future									0.00	0	9,466
ES33 On 04/05/2017 Bond Future	10.55	Call			216.09000	0.21609	286,090		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.55	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.56	Call			279.27000	0.27927	349,270		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.56	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.54	Call			152.84000	0.15284	222,840		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.54	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.53	Put			421.05000	0.42105	350,240		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.54	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.54	Put			357.96000	0.35796	287,150		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.55	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.55	Put			294.95000	0.29495	224,140		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.53	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.66	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 02/11/2017 Bond Future	10.66	Put			108.08000	0.10808	36,440		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.67	Call			0.00000	0.00000	25,420		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.67	Put			46.22000	0.04622	0,000		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.68	Call			15.56000	0.01556	87,200		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.68	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option									0.00	0	0
Total For ES33									0.00	0	9,466
ES42 On 04/05/2017 Bond Future			10.65585	81.60137	10.66691	81.52087			0.00	0	8,777
ES42 On 03/08/2017 Bond Future			10.73533	83.16018	10.74668	83.07865			0.00	0	0
ES42 On 02/11/2017 Bond Future			10.81328	80.53020	10.82493	80.44762			0.00	0	0
Total ES42 Future									0.00	0	8,777
Total For ES42									0.00	0	8,777
I2025 On 04/05/2017 Bond Future			128.40777	128.40777	129.33674	129.33674			0.00	0	3,234
I2025 On 03/08/2017 Bond Future			129.53862	129.53862	130.48599	130.48599			0.00	0	0
I2025 On 02/11/2017 Bond Future			132.11027	132.11027	133.07788	133.07788			0.00	0	0
Total I2025 Future									0.00	0	3,234
I2025 On 04/05/2017 Bond Future	132.57	Put			3,233.26000	3.23326	4,162,230		0.00	0	0
I2025 On 04/05/2017 Bond Future	132.58	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 04/05/2017 Bond Future	132.58	Put			3,243.26000	3.24326	4,172,230		0.00	0	0
I2025 On 04/05/2017 Bond Future	132.56	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 04/05/2017 Bond Future	132.56	Put			3,223.26000	3.22326	4,152,230		0.00	0	0
I2025 On 04/05/2017 Bond Future	132.57	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 03/08/2017 Bond Future	133.97	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 03/08/2017 Bond Future	133.97	Put			3,484.01000	3.48401	4,431,380		0.00	0	0
I2025 On 03/08/2017 Bond Future	133.98	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 03/08/2017 Bond Future	133.98	Put			3,494.01000	3.49401	4,441,380		0.00	0	0
I2025 On 03/08/2017 Bond Future	133.96	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 03/08/2017 Bond Future	133.96	Put			3,474.01000	3.47401	4,421,380		0.00	0	0
I2025 On 02/11/2017 Bond Future	132.96	Call			117.88000	0.11788	0,000		0.00	0	0
I2025 On 02/11/2017 Bond Future	132.96	Put			0.00000	0.00000	849,730		0.00	0	0
I2025 On 02/11/2017 Bond Future	132.97	Call			107.88000	0.10788	0,000		0.00	0	0
I2025 On 02/11/2017 Bond Future	132.97	Put			0.00000	0.00000	859,730		0.00	0	0
I2025 On 02/11/2017 Bond Future	132.98	Call			97.88000	0.09788	0,000		0.00	0	0
I2025 On 02/11/2017 Bond Future	132.98	Put			0.00000	0.00000	869,730		0.00	0	0
Total I2025 Option									0.00	0	0
Total For I2025									0.00	0	3,234
I2029 On 04/05/2017 Bond Future			99.98341	99.98341	100.73411	100.73411			0.00	0	2,272
Total I2029 Future									0.00	0	2,272
I2029 On 04/05/2017 Bond Future	100.66	Call			74.11000	0.07411	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2029	On	04/05/2017	Bond Future	100.66	Put			0.00000	0.00000	676,590		0.00	0	0
I2029	On	04/05/2017	Bond Future	100.67	Call			64.11000	0.06411	0,000		0.00	0	0
I2029	On	04/05/2017	Bond Future	100.67	Put			0.00000	0.00000	686,590		0.00	0	0
I2029	On	04/05/2017	Bond Future	100.65	Call			84.11000	0.08411	0,000		0.00	0	0
I2029	On	04/05/2017	Bond Future	100.65	Put			0.00000	0.00000	666,590		0.00	0	0
Total I2029 Option												0.00	0	0
Total For I2029												0.00	0	2,272
I2033	On	04/05/2017	Bond Future			105.62674	105.62674	106.63947	106.63947			0.00	0	5,778
I2033	On	03/08/2017	Bond Future			107.66357	107.66357	108.69641	108.69641			0.00	0	0
I2033	On	02/11/2017	Bond Future			108.71072	108.71072	109.76507	109.76507			0.00	0	0
Total I2033 Future												0.00	0	5,778
I2033	On	04/05/2017	Bond Future	110.85	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.85	Put			4,210.53000	4.21053	5,223,260		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.83	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.83	Put			4,190.53000	4.19053	5,203,260		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.84	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.84	Put			4,200.53000	4.20053	5,213,260		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.13	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.13	Put			4,433.59000	4.43359	5,466,430		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.14	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.14	Put			4,443.59000	4.44359	5,476,430		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.12	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.12	Put			4,423.59000	4.42359	5,456,430		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Put			314.93000	0.31493	1,369,280		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.09	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.09	Put			324.93000	0.32493	1,379,280		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.07	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.07	Put			304.93000	0.30493	1,359,280		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	5,778
I2038	On	04/05/2017	Bond Future			131.18413	131.18413	133.48581	133.48581			0.00	0	20,553
I2038	On	03/08/2017	Bond Future			132.20025	132.20025	134.54701	134.54701			0.00	0	0
I2038	On	02/11/2017	Bond Future			134.82472	134.82472	137.21950	137.21950			0.00	0	0
Total I2038 Future												0.00	0	20,553
I2038	On	04/05/2017	Bond Future	139.78	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.78	Put			6,294.19000	6.29419	8,595,870		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.79	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.79	Put			6,304.19000	6.30419	8,605,870		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.77	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On	04/05/2017	Bond Future	139.77	Put			6,284.19000	6.28419	8,585,870		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.16	Put			6,612.99000	6.61299	8,959,750		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.17	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.17	Put			6,622.99000	6.62299	8,969,750		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.18	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.18	Put			6,632.99000	6.63299	8,979,750		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.16	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.81	Call			409.50000	0.40950	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.81	Put			0.00000	0.00000	1,985,280		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.82	Call			399.50000	0.39950	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.82	Put			0.00000	0.00000	1,995,280		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.80	Call			419.50000	0.41950	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.80	Put			0.00000	0.00000	1,975,280		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	20,553
I2046	On	04/05/2017	Bond Future			129.68019	129.68019	131.59147	131.59147			0.00	0	20,203
I2046	On	03/08/2017	Bond Future			132.18087	132.18087	134.12946	134.12946			0.00	0	0
I2046	On	02/11/2017	Bond Future			133.20090	133.20090	135.18943	135.18943			0.00	0	0
Total I2046 Future												0.00	0	20,203
I2046	On	04/05/2017	Bond Future	138.33	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.33	Put			6,738.53000	6.73853	8,649,810		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.34	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.34	Put			6,748.53000	6.74853	8,659,810		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.32	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.32	Put			6,728.53000	6.72853	8,639,810		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.18	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.18	Put			7,050.54000	7.05054	8,999,130		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.19	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.19	Put			7,060.54000	7.06054	9,009,130		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.17	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.17	Put			7,040.54000	7.04054	8,989,130		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.31	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.31	Put			1,120.57000	1.12057	3,109,100		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.32	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.32	Put			1,130.57000	1.13057	3,119,100		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.30	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.30	Put			1,110.57000	1.11057	3,099,100		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	20,203
I2050	On	04/05/2017	Bond Future			139.12625	139.12625	141.06472	141.06472			0.00	0	24,094

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	03/08/2017	Bond Future			140.13031	140.13031	142.10682	142.10682			0.00	0	0
I2050	On	02/11/2017	Bond Future			142.91227	142.91227	144.92965	144.92965			0.00	0	0
Total I2050 Future												0.00	0	24,094
I2050	On	04/05/2017	Bond Future	147.84	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.84	Put			6,775.28000	6.77528	8,713,750		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.85	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.85	Put			6,785.28000	6.78528	8,723,750		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.83	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.83	Put			6,765.28000	6.76528	8,703,750		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.23	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.23	Put			7,123.18000	7.12318	9,099,690		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.24	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.24	Put			7,133.18000	7.13318	9,109,690		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.22	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.22	Put			7,113.18000	7.11318	9,089,690		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.66	Call			269.65000	0.26965	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.66	Put			0.00000	0.00000	1,747,730		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.67	Call			259.65000	0.25965	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.67	Put			0.00000	0.00000	1,757,730		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.65	Call			279.65000	0.27965	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.65	Put			0.00000	0.00000	1,737,730		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	24,094
R186	On	04/05/2017	Bond Future			8.74988	115.21395	8.74018	115.28081		7.96	140,330,591.10	1,218	111,550
R186	On	03/08/2017	Bond Future			8.79117	112.11186	8.78095	112.18078		8.22	0.00	0	133
R186	On	02/11/2017	Bond Future			8.82505	114.31209	8.81429	114.38310		8.06	0.00	0	0
Total R186 Future												140,330,591.10	1,218	111,683
R186	On	04/05/2017	Bond Future	8.44	Put			2,519.12000	2.51912	2,557,790	7.94	0.00	0	0
R186	On	04/05/2017	Bond Future	8.44	Call			423.18000	0.42318	394,990	7.94	0.00	0	500
R186	On	04/05/2017	Bond Future	8.98	Call			2,205.32000	2.20532	2,144,100	8.25	0.00	0	0
R186	On	04/05/2017	Bond Future	8.98	Put			567.97000	0.56797	573,610	8.25	0.00	0	0
R186	On	04/05/2017	Bond Future	8.94	Call			2,016.83000	2.01683	1,957,110	8.22	0.00	0	0
R186	On	04/05/2017	Bond Future	9.20	Call			3,361.53000	3.36153	3,295,170	8.38	0.00	0	0
R186	On	04/05/2017	Bond Future	9.20	Put			250.45000	0.25045	250,950	8.38	0.00	0	5,209
R186	On	04/05/2017	Bond Future	8.70	Put			1,344.29000	1.34429	1,364,330	8.08	0.00	0	0
R186	On	04/05/2017	Bond Future	8.70	Call			1,066.76000	1.06676	1,019,940	8.08	0.00	0	500
R186	On	04/05/2017	Bond Future	8.95	Call			2,063.23000	2.06323	2,003,110	8.23	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Put			765.77000	0.76577	775,050	8.19	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Put			741.53000	0.74153	750,360	8.20	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Call			1,880.66000	1.88066	1,822,190	8.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/05/2017	Bond Future	8.91	Put			717.87000	0.71787	726,260	8.21	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Call			1,792.47000	1.79247	1,734,890	8.19	0.00	0	0
R186	On	04/05/2017	Bond Future	8.95	Put			628.92000	0.62892	635,660	8.23	0.00	0	5,209
R186	On	04/05/2017	Bond Future	8.94	Put			650.32000	0.65032	657,460	8.22	0.00	0	500
R186	On	04/05/2017	Bond Future	8.90	Call			1,836.30000	1.83630	1,778,270	8.20	0.00	0	0
R186	On	03/08/2017	Bond Future	8.92	Call			2,743.49000	2.74349	2,695,360	8.48	0.00	0	0
R186	On	03/08/2017	Bond Future	8.92	Put			1,810.58000	1.81058	1,831,370	8.48	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Call			2,782.28000	2.78228	2,733,850	8.49	0.00	0	0
R186	On	03/08/2017	Bond Future	9.35	Call			4,635.44000	4.63544	4,576,530	8.74	0.00	0	0
R186	On	03/08/2017	Bond Future	9.35	Put			883.19000	0.88319	893,200	8.74	0.00	0	750
R186	On	03/08/2017	Bond Future	8.85	Call			2,479.01000	2.47901	2,433,090	8.43	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Put			1,782.68000	1.78268	1,803,170	8.49	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Call			2,704.98000	2.70498	2,657,160	8.47	0.00	0	0
R186	On	03/08/2017	Bond Future	8.85	Put			2,014.43000	2.01443	2,037,430	8.43	0.00	0	750
R186	On	03/08/2017	Bond Future	8.91	Put			1,838.81000	1.83881	1,859,910	8.47	0.00	0	0
R186	On	03/08/2017	Bond Future	9.50	Call			5,384.37000	5.38437	5,322,860	8.83	0.00	0	0
R186	On	03/08/2017	Bond Future	9.50	Put			671.46000	0.67146	678,870	8.83	0.00	0	6,500
R186	On	02/11/2017	Bond Future	8.90	Call			3,223.31000	3.22331	3,178,200	8.30	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Put			2,659.34000	2.65934	2,685,240	8.30	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Call			3,151.59000	3.15159	3,106,990	8.29	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Put			2,718.87000	2.71887	2,745,280	8.29	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Call			3,187.34000	3.18734	3,142,490	8.29	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Put			2,688.97000	2.68897	2,715,130	8.29	0.00	0	0
Total R186 Option												0.00	0	19,918
Total For R186												140,330,591.10	1,218	131,601
R197	On	04/05/2017	Bond Future			299.85279	299.85279	301.13301	301.13301			0.00	0	1,063
R197	On	03/08/2017	Bond Future			298.68248	298.68248	299.98872	299.98872			0.00	0	0
R197	On	02/11/2017	Bond Future			304.61225	304.61225	305.94755	305.94755			0.00	0	0
Total R197 Future												0.00	0	1,063
R197	On	04/05/2017	Bond Future	308.58	Put			7,446.99000	7.44699	8,727,210		0.00	0	0
R197	On	04/05/2017	Bond Future	308.59	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/05/2017	Bond Future	308.59	Put			7,456.99000	7.45699	8,737,210		0.00	0	0
R197	On	04/05/2017	Bond Future	308.60	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/05/2017	Bond Future	308.60	Put			7,466.99000	7.46699	8,747,210		0.00	0	0
R197	On	04/05/2017	Bond Future	308.58	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/08/2017	Bond Future	308.06	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/08/2017	Bond Future	308.06	Put			8,071.28000	8.07128	9,377,520		0.00	0	0
R197	On	03/08/2017	Bond Future	308.07	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/08/2017	Bond Future	308.07	Put			8,081.28000	8.08128	9,387,520		0.00	0	0
R197	On	03/08/2017	Bond Future	308.05	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	03/08/2017	Bond Future	308.05	Put			8,061.28000	8.06128	9,367,520		0.00	0	0
R197	On	02/11/2017	Bond Future	305.17	Call			777.55000	0.77755	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.17	Put			0.00000	0.00000	557,750		0.00	0	0
R197	On	02/11/2017	Bond Future	305.15	Call			797.55000	0.79755	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.15	Put			0.00000	0.00000	537,750		0.00	0	0
R197	On	02/11/2017	Bond Future	305.16	Call			787.55000	0.78755	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.16	Put			0.00000	0.00000	547,750		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	1,063
R202	On	04/05/2017	Bond Future			246.83635	246.83635	246.84109	246.84109			0.00	0	33,747
R202	On	03/08/2017	Bond Future			247.90352	247.90352	247.90919	247.90919			0.00	0	0
R202	On	02/11/2017	Bond Future			252.82479	252.82479	252.83330	252.83330			0.00	0	0
Total R202 Future												0.00	0	33,747
R202	On	04/05/2017	Bond Future	256.72	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/05/2017	Bond Future	256.72	Put			9,878.91000	9.87891	9,883,650		0.00	0	0
R202	On	04/05/2017	Bond Future	256.73	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/05/2017	Bond Future	256.73	Put			9,888.91000	9.88891	9,893,650		0.00	0	0
R202	On	04/05/2017	Bond Future	256.71	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/05/2017	Bond Future	256.71	Put			9,868.91000	9.86891	9,873,650		0.00	0	0
R202	On	03/08/2017	Bond Future	258.36	Put			10,450.81000	10.45081	10,456,480		0.00	0	0
R202	On	03/08/2017	Bond Future	258.37	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/08/2017	Bond Future	258.37	Put			10,460.81000	10.46081	10,466,480		0.00	0	0
R202	On	03/08/2017	Bond Future	258.35	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/08/2017	Bond Future	258.35	Put			10,440.81000	10.44081	10,446,480		0.00	0	0
R202	On	03/08/2017	Bond Future	258.36	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.90	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.90	Put			1,066.70000	1.06670	1,075,210		0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Put			1,076.70000	1.07670	1,085,210		0.00	0	0
R202	On	02/11/2017	Bond Future	253.89	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.89	Put			1,056.70000	1.05670	1,065,210		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	33,747
R2023	On	04/05/2017	Bond Future			8.24287	99.21619	8.24827	99.19199		5.70	0.00	0	19,183
R2023	On	03/08/2017	Bond Future			8.26747	101.11137	8.27302	101.08735		5.52	0.00	0	0
R2023	On	02/11/2017	Bond Future			8.28775	99.16389	8.29346	99.14008		4.98	0.00	0	0
Total R2023 Future												0.00	0	19,183
R2023	On	04/05/2017	Bond Future	8.59	Call			1,741.67000	1.74167	1,753,780	5.94	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Put			224.79000	0.22479	212,700	5.94	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.60	Call			1,776.75000	1.77675	1,789,150	5.94	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	04/05/2017	Bond Future	8.60	Put			215.92000	0.21592	204,120	5.94	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Call			1,812.10000	1.81210	1,824,790	5.94	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Put			207.34000	0.20734	195,830	5.94	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Call			2,151.03000	2.15103	2,162,050	5.73	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Put			791.51000	0.79151	778,510	5.73	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Call			2,179.56000	2.17956	2,190,710	5.74	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Put			777.53000	0.77753	764,660	5.74	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Call			2,122.90000	2.12290	2,133,780	5.73	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Put			805.92000	0.80592	792,780	5.73	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Call			2,184.60000	2.18460	2,195,900	5.15	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Put			1,081.00000	1.08100	1,068,490	5.15	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Call			2,210.32000	2.21032	2,221,740	5.15	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Put			1,065.62000	1.06562	1,053,230	5.15	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Call			2,235.92000	2.23592	2,247,430	5.15	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Put			1,050.13000	1.05013	1,037,830	5.15	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	19,183
R203	On	04/05/2017	Bond Future			7.38042	101.47802	7.40382	101.46985		0.28	0.00	0	31,101
Total R203 Future												0.00	0	31,101
R203	On	04/05/2017	Bond Future	6.92	Call			0.88000	0.00088	1,040	0.27	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Put			170.24000	0.17024	162,230	0.27	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Call			0.98000	0.00098	1,150	0.27	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Put			166.83000	0.16683	158,830	0.27	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Call			0.77000	0.00077	0,910	0.27	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Put			173.64000	0.17364	165,610	0.27	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												0.00	0	31,101
R2030	On	04/05/2017	Bond Future			9.14198	93.65541	9.13237	93.72265			91,875,957.21	981	31,886
R2030	On	03/08/2017	Bond Future			9.19053	91.43763	9.18050	91.50677			0.00	0	0
R2030	On	02/11/2017	Bond Future			9.22869	93.23226	9.21823	93.30339			0.00	0	0
Total R2030 Future												91,875,957.21	981	31,886
R2030	On	04/05/2017	Bond Future	9.33	Call			1,369.32000	1.36932	1,302,080		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.33	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.34	Call			1,437.85000	1.43785	1,370,610		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.32	Call			1,300.72000	1.30072	1,233,480		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.32	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.35	Call			1,158.66000	1.15866	1,089,520		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.35	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	03/08/2017	Bond Future	9.33	Call			1,023.00000	1.02300	953,860		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.33	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.34	Call			1,090.87000	1.09087	1,021,730		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.36	Call			957.55000	0.95755	886,420		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.36	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.34	Call			823.31000	0.82331	752,180		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.35	Call			890.47000	0.89047	819,340		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.35	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												91,875,957.21	981	31,886
R2032	On	04/05/2017	Bond Future			9.30098	92.48144	9.29644	92.51546		11.66	0.00	0	22,637
R2032	On	03/08/2017	Bond Future			9.34786	94.24795	9.34309	94.28324		11.59	0.00	0	0
R2032	On	02/11/2017	Bond Future			9.39088	91.93871	9.38588	91.97525		11.48	0.00	0	0
Total R2032 Future												0.00	0	22,637
R2032	On	04/05/2017	Bond Future	9.45	Call			2,066.11000	2.06611	2,026,690	12.03	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Put			925.49000	0.92549	920,090	12.03	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Call			2,112.76000	2.11276	2,073,190	12.04	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Put			898.57000	0.89857	893,020	12.04	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.44	Call			2,019.98000	2.01998	1,980,720	12.02	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.44	Put			953.01000	0.95301	947,770	12.02	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Call			3,031.51000	3.03151	3,001,640	11.94	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Put			2,318.27000	2.31827	2,323,690	11.94	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Call			3,072.09000	3.07209	3,042,070	11.95	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Put			2,285.71000	2.28571	2,290,980	11.95	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Call			2,991.20000	2.99120	2,961,470	11.93	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Put			2,351.19000	2.35119	2,356,750	11.93	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Call			3,758.67000	3.75867	3,730,840	11.87	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Put			3,002.06000	3.00206	3,010,770	11.87	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Call			3,798.40000	3.79840	3,770,450	11.88	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Put			2,969.59000	2.96959	2,978,180	11.88	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Call			3,719.15000	3.71915	3,691,430	11.86	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Put			3,034.81000	3.03481	3,043,630	11.86	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	22,637
R2035	On	04/05/2017	Bond Future			9.47143	96.57852	9.47702	96.53271			5,311,818.60	55	8,195
R2035	On	03/08/2017	Bond Future			9.51949	98.42338	9.52518	98.37728			0.00	0	0
R2035	On	02/11/2017	Bond Future			9.56597	95.85242	9.57175	95.80611			0.00	0	0
Total R2035 Future												5,311,818.60	55	8,195
R2035	On	04/05/2017	Bond Future	9.54	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	04/05/2017	Bond Future	9.55	Call			595.01000	0.59501	640,820		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.55	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.53	Call			432.52000	0.43252	478,330		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.53	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.54	Call			513.82000	0.51382	559,630		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Put			123.05000	0.12305	76,950		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.52	Call			0.00000	0.00000	4,130		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.52	Put			41.97000	0.04197	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.50	Put			204.24000	0.20424	158,140		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Call			225.81000	0.22581	272,120		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Call			305.55000	0.30555	351,860		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Call			145.97000	0.14597	192,280		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												5,311,818.60	55	8,195
R2037	On	04/05/2017	Bond Future			9.54842	93.03984	9.55914	92.95228		13.25	168,867,309.60	1,815	53,772
R2037	On	03/08/2017	Bond Future			9.60088	90.55988	9.61185	90.47131		13.80	0.00	0	160
R2037	On	02/11/2017	Bond Future			9.64412	92.33732	9.65534	92.24759		13.78	0.00	0	0
Total R2037 Future												168,867,309.60	1,815	53,932
R2037	On	04/05/2017	Bond Future	9.59	Put			1,496.28000	1.49628	1,434,420	13.55	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Call			1,790.88000	1.79088	1,817,310	13.56	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Put			1,458.37000	1.45837	1,397,240	13.56	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Call			1,704.88000	1.70488	1,729,860	13.54	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Put			1,534.89000	1.53489	1,472,310	13.54	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Call			1,747.59000	1.74759	1,773,290	13.55	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Call			2,860.47000	2.86047	2,893,120	14.08	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Put			3,199.11000	3.19911	3,143,190	14.08	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Call			2,900.55000	2.90055	2,933,570	14.09	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Put			3,158.09000	3.15809	3,102,540	14.09	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Call			2,820.91000	2.82091	2,853,180	14.08	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Put			3,240.76000	3.24076	3,184,460	14.08	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Call			4,058.93000	4.05893	4,096,860	14.15	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Put			4,021.70000	4.02170	3,969,900	14.15	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Call			4,099.61000	4.09961	4,137,820	14.16	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Put			3,982.58000	3.98258	3,931,060	14.16	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Call			4,018.16000	4.01816	4,055,810	14.14	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	02/11/2017	Bond Future	9.65	Put			4,060.85000	4.06085	4,008,770	14.14	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												168,867,309.60	1,815	53,932
R204	On	04/05/2017	Bond Future			7.55895	103.70162	7.58026	103.66955		1.22	17,629,275.40	170	27,189
R204	On	03/08/2017	Bond Future			7.52483	101.64221	7.54972	101.61022		1.23	0.00	0	0
R204	On	02/11/2017	Bond Future			7.42056	103.63694	7.45061	103.60501		0.80	0.00	0	0
Total R204 Future												17,629,275.40	170	27,189
R204	On	04/05/2017	Bond Future	7.91	Call			520.48000	0.52048	547,800	1.28	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Put			26.06000	0.02606	21,310	1.28	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Call			533.69000	0.53369	561,260	1.28	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Put			24.33000	0.02433	19,830	1.28	0.00	0	0
R204	On	04/05/2017	Bond Future	7.90	Call			507.36000	0.50736	534,420	1.28	0.00	0	0
R204	On	04/05/2017	Bond Future	7.90	Put			27.89000	0.02789	22,880	1.28	0.00	0	0
R204	On	03/08/2017	Bond Future	7.76	Call			464.19000	0.46419	483,690	1.29	0.00	0	0
R204	On	03/08/2017	Bond Future	7.76	Put			194.54000	0.19454	182,050	1.29	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Call			472.57000	0.47257	492,260	1.29	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Put			190.13000	0.19013	177,830	1.29	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Call			455.66000	0.45566	474,960	1.29	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Put			198.81000	0.19881	186,120	1.29	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Call			465.65000	0.46565	486,950	0.87	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Put			148.35000	0.14835	137,720	0.87	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Call			473.09000	0.47309	494,560	0.87	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Put			145.22000	0.14522	134,760	0.87	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Call			458.26000	0.45826	479,390	0.87	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Put			151.54000	0.15154	140,740	0.87	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												17,629,275.40	170	27,189
R2040	On	04/05/2017	Bond Future			9.57804	97.09497	9.58875	97.00080		13.96	0.00	0	9,680
R2040	On	03/08/2017	Bond Future			9.62966	94.44204	9.64061	94.34682		14.55	0.00	0	0
R2040	On	02/11/2017	Bond Future			9.67226	96.29562	9.68345	96.19918		14.53	0.00	0	0
Total R2040 Future												0.00	0	9,680
R2040	On	04/05/2017	Bond Future	9.63	Call			1,970.98000	1.97098	1,998,820	14.32	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.63	Put			1,609.73000	1.60973	1,543,400	14.32	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.64	Call			2,018.05000	2.01805	2,046,680	14.33	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.64	Put			1,569.56000	1.56956	1,504,020	14.33	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.62	Call			1,924.38000	1.92438	1,951,460	14.31	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.62	Put			1,650.50000	1.65050	1,583,410	14.31	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.61	Put			3,469.53000	3.46953	3,409,660	14.89	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Call			3,246.11000	3.24611	3,281,850	14.90	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Put			3,425.47000	3.42547	3,365,990	14.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	03/08/2017	Bond Future	9.63	Call			3,289.79000	3.28979	3,325,930	14.91	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Put			3,382.05000	3.38205	3,322,970	14.91	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.61	Call			3,202.95000	3.20295	3,238,300	14.89	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Call			4,346.34000	4.34634	4,386,150	14.92	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Put			4,548.62000	4.54862	4,491,990	14.92	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Call			4,389.71000	4.38971	4,429,810	14.93	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Put			4,505.65000	4.50565	4,449,310	14.93	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Call			4,303.18000	4.30318	4,342,690	14.91	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Put			4,591.93000	4.59193	4,535,000	14.91	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												0.00	0	9,680
R2044	On	04/05/2017	Bond Future			9.61249	94.10022	9.61811	94.05029		14.71	0.00	0	23,791
R2044	On	03/08/2017	Bond Future			9.66286	91.51535	9.66857	91.46514		15.35	0.00	0	0
R2044	On	02/11/2017	Bond Future			9.70449	93.31155	9.71030	93.26089		15.36	0.00	0	0
Total R2044 Future												0.00	0	23,791
R2044	On	04/05/2017	Bond Future	9.66	Put			1,646.48000	1.64648	1,599,640	15.11	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.67	Call			2,064.78000	2.06478	2,068,280	15.12	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.67	Put			1,605.96000	1.60596	1,559,530	15.12	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.68	Call			2,112.96000	2.11296	2,116,900	15.13	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.68	Put			1,566.16000	1.56616	1,520,170	15.13	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.66	Call			2,017.19000	2.01719	2,020,280	15.11	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Call			3,204.65000	3.20465	3,216,510	15.71	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Put			3,633.25000	3.63325	3,594,900	15.71	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Call			3,247.85000	3.24785	3,259,910	15.72	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Put			3,587.93000	3.58793	3,549,780	15.72	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Call			3,291.35000	3.29135	3,303,610	15.73	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Put			3,543.05000	3.54305	3,505,100	15.73	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Call			4,346.35000	4.34635	4,361,820	15.77	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Put			4,786.59000	4.78659	4,751,400	15.77	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Call			4,389.79000	4.38979	4,405,410	15.78	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Put			4,742.22000	4.74222	4,707,180	15.78	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Call			4,433.43000	4.43343	4,449,200	15.79	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Put			4,698.19000	4.69819	4,663,300	15.79	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	23,791
R2048	On	04/05/2017	Bond Future			9.58984	93.37138	9.60045	93.27461		15.35	186,742,760.00	2,000	72,722
R2048	On	03/08/2017	Bond Future			9.63437	95.15494	9.64521	95.05696		15.32	0.00	0	170
R2048	On	02/11/2017	Bond Future			9.67732	92.58328	9.68840	92.48398		15.34	0.00	0	0
Total R2048 Future												186,742,760.00	2,000	72,892
R2048	On	04/05/2017	Bond Future	9.66	Call			2,168.75000	2.16875	2,198,120	15.76	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	04/05/2017	Bond Future	9.66	Put			1,628.91000	1.62891	1,561,510	15.76	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Call			2,218.51000	2.21851	2,248,680	15.77	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Put			1,588.57000	1.58857	1,521,970	15.77	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Call			2,119.58000	2.11958	2,148,170	15.75	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Put			1,670.00000	1.67000	1,601,820	15.75	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Call			3,203.79000	3.20379	3,238,110	15.63	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Put			3,887.44000	3.88744	3,823,780	15.63	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Call			3,247.45000	3.24745	3,282,160	15.64	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Put			3,839.68000	3.83968	3,776,410	15.64	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Call			3,160.44000	3.16044	3,194,360	15.62	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Put			3,935.67000	3.93567	3,871,610	15.62	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Call			4,341.00000	4.34100	4,381,780	15.73	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Put			4,685.97000	4.68597	4,627,450	15.73	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Call			4,385.75000	4.38575	4,426,850	15.74	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Put			4,640.66000	4.64066	4,582,460	15.74	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Call			4,296.46000	4.29646	4,336,930	15.72	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Put			4,731.65000	4.73165	4,672,820	15.72	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												186,742,760.00	2,000	72,892
R207	On	04/05/2017	Bond Future			7.73875	101.10226	7.74936	101.07714		2.17	10,110,226.00	100	76,368
R207	On	03/08/2017	Bond Future			7.74283	99.39023	7.75433	99.36531		2.19	0.00	0	0
R207	On	02/11/2017	Bond Future			7.70937	101.34081	7.72194	101.31606		1.79	0.00	0	0
Total R207 Future												10,110,226.00	100	76,368
R207	On	04/05/2017	Bond Future	8.21	Call			1,107.54000	1.10754	1,129,580	2.30	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Put			24.58000	0.02458	21,500	2.30	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Call			1,129.24000	1.12924	1,151,450	2.31	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Put			22.94000	0.02294	20,030	2.31	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Call			1,085.87000	1.08587	1,107,750	2.30	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Put			26.27000	0.02627	23,030	2.30	0.00	0	0
R207	On	03/08/2017	Bond Future	8.19	Put			198.56000	0.19856	190,920	2.32	0.00	0	0
R207	On	03/08/2017	Bond Future	8.19	Call			1,136.75000	1.13675	1,154,030	2.32	0.00	0	51
R207	On	03/08/2017	Bond Future	8.40	Call			1,500.57000	1.50057	1,520,390	2.35	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Put			114.16000	0.11416	109,060	2.35	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Call			1,518.78000	1.51878	1,538,700	2.36	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Put			111.09000	0.11109	106,090	2.36	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Call			1,482.43000	1.48243	1,502,150	2.35	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Put			117.30000	0.11730	112,100	2.35	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Call			943.14000	0.94314	958,330	1.90	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Put			339.20000	0.33920	329,640	1.90	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Call			956.26000	0.95626	971,580	1.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/11/2017	Bond Future	8.04	Put			332.79000	0.33279	323,360	1.90	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Call			969.76000	0.96976	985,190	1.90	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Put			326.77000	0.32677	317,450	1.90	0.00	0	0
Total R207 Option												0.00	0	51
Total For R207												10,110,226.00	100	76,419
R208	On	04/05/2017	Bond Future			7.87780	96.98906	7.88830	96.95522		3.53	0.00	0	23,301
R208	On	03/08/2017	Bond Future			7.88719	98.84170	7.89828	98.80789		3.51	0.00	0	0
R208	On	02/11/2017	Bond Future			7.88181	97.37869	7.89360	97.34485		2.96	0.00	0	0
Total R208 Future												0.00	0	23,301
R208	On	04/05/2017	Bond Future	8.37	Put			47.56000	0.04756	42,310	3.69	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Call			1,613.73000	1.61373	1,642,540	3.69	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Put			44.87000	0.04487	39,840	3.69	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Call			1,642.79000	1.64279	1,671,820	3.69	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Put			42.35000	0.04235	37,540	3.69	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Call			1,584.82000	1.58482	1,613,410	3.69	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Call			1,590.48000	1.59048	1,612,130	3.64	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Put			375.58000	0.37558	363,420	3.64	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Call			1,612.32000	1.61232	1,634,150	3.64	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Put			367.42000	0.36742	355,440	3.64	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Call			1,634.48000	1.63448	1,656,490	3.65	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Put			359.59000	0.35959	347,790	3.65	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Call			1,411.27000	1.41127	1,431,270	3.09	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Put			565.31000	0.56531	551,470	3.09	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Call			1,429.99000	1.42999	1,450,150	3.09	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Put			555.65000	0.55565	541,970	3.09	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Call			1,392.95000	1.39295	1,412,790	3.09	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Put			575.39000	0.57539	561,390	3.09	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	23,301
R209	On	04/05/2017	Bond Future			9.46485	72.60664	9.47547	72.53416		13.68	21,781,992.00	300	62,425
R209	On	03/08/2017	Bond Future			9.50930	73.99356	9.52015	73.92017		13.66	0.00	0	0
R209	On	02/11/2017	Bond Future			9.55032	72.29500	9.56141	72.22062		13.71	0.00	0	0
Total R209 Future												21,781,992.00	300	62,425
R209	On	04/05/2017	Bond Future	9.47	Call			1,301.04000	1.30104	1,320,440	14.13	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Put			1,338.36000	1.33836	1,285,280	14.13	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Call			1,335.33000	1.33533	1,355,340	14.14	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Put			1,304.45000	1.30445	1,251,980	14.14	0.00	0	0
R209	On	04/05/2017	Bond Future	9.46	Call			1,267.16000	1.26716	1,285,980	14.12	0.00	0	0
R209	On	04/05/2017	Bond Future	9.33	Put			1,877.31000	1.87731	1,816,600	14.00	0.00	0	1,130
R209	On	04/05/2017	Bond Future	9.46	Put			1,372.78000	1.37278	1,319,120	14.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/05/2017	Bond Future	9.63	Call			1,910.39000	1.91039	1,939,910	14.29	0.00	0	0
R209	On	04/05/2017	Bond Future	9.63	Put			868.10000	0.86810	825,140	14.29	0.00	0	1,130
R209	On	04/05/2017	Bond Future	8.93	Put			4,060.41000	4.06041	3,988,250	13.64	0.00	0	0
R209	On	04/05/2017	Bond Future	8.93	Call			191.01000	0.19101	191,330	13.64	0.00	0	1,130
R209	On	04/05/2017	Bond Future	9.33	Call			874.86000	0.87486	886,630	14.00	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Call			2,171.02000	2.17102	2,197,060	13.84	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Put			2,715.86000	2.71586	2,668,510	13.84	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Call			2,203.36000	2.20336	2,229,720	13.84	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Put			2,679.89000	2.67989	2,632,860	13.84	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Call			2,138.93000	2.13893	2,164,650	13.83	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Put			2,752.19000	2.75219	2,704,520	13.83	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Call			3,023.11000	3.02311	3,054,140	13.97	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Put			3,234.09000	3.23409	3,190,740	13.97	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Call			3,056.69000	3.05669	3,087,980	13.98	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Put			3,200.40000	3.20040	3,157,310	13.98	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Call			2,989.71000	2.98971	3,020,480	13.96	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Put			3,268.05000	3.26805	3,224,440	13.96	0.00	0	0
R209	On	02/11/2017	Bond Future	8.30	Put			9,711.92000	9.71192	9,643,650	13.15	0.00	0	0
R209	On	02/11/2017	Bond Future	8.30	Call			456.21000	0.45621	462,320	13.15	0.00	0	2,800
R209	On	02/11/2017	Bond Future	9.00	Put			5,454.70000	5.45470	5,398,480	13.56	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Call			1,539.40000	1.53940	1,557,560	13.56	0.00	0	2,800
R209	On	02/11/2017	Bond Future	10.00	Call			4,783.84000	4.78384	4,826,460	14.40	0.00	0	0
R209	On	02/11/2017	Bond Future	10.00	Put			1,932.63000	1.93263	1,900,870	14.40	0.00	0	3,360
Total R209 Option												0.00	0	12,350
Total For R209												21,781,992.00	300	74,775
R210	On	04/05/2017	Bond Future			185.85648	185.85648	187.10970	187.10970			0.00	0	1,698
R210	On	03/08/2017	Bond Future			189.44050	189.44050	190.71868	190.71868			0.00	0	0
R210	On	02/11/2017	Bond Future			190.76936	190.76936	192.07510	192.07510			0.00	0	0
Total R210 Future												0.00	0	1,698
R210	On	04/05/2017	Bond Future	192.33	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/05/2017	Bond Future	192.33	Put			5,220.30000	5.22030	6,473,520		0.00	0	0
R210	On	04/05/2017	Bond Future	192.31	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/05/2017	Bond Future	192.31	Put			5,200.30000	5.20030	6,453,520		0.00	0	0
R210	On	04/05/2017	Bond Future	192.32	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/05/2017	Bond Future	192.32	Put			5,210.30000	5.21030	6,463,520		0.00	0	0
R210	On	03/08/2017	Bond Future	196.29	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/08/2017	Bond Future	196.29	Put			5,571.32000	5.57132	6,849,500		0.00	0	0
R210	On	03/08/2017	Bond Future	196.30	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/08/2017	Bond Future	196.30	Put			5,581.32000	5.58132	6,859,500		0.00	0	0
R210	On	03/08/2017	Bond Future	196.28	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/08/2017	Bond Future	196.28	Put			5.56132000	5.56132	6,839,500		0.00	0	0
R210	On	02/11/2017	Bond Future	192.07	Call			5.10000	0.00510	0,000		0.00	0	0
R210	On	02/11/2017	Bond Future	192.07	Put			0.00000	0.00000	1,300,640		0.00	0	0
R210	On	02/11/2017	Bond Future	192.08	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/11/2017	Bond Future	192.08	Put			4.90000	0.00490	1,310,640		0.00	0	0
R210	On	02/11/2017	Bond Future	192.09	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/11/2017	Bond Future	192.09	Put			14.90000	0.01490	1,320,640		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	1,698
R212	On	04/05/2017	Bond Future			148.67621	148.67621	149.48499	149.48499			0.00	0	3,268
R212	On	03/08/2017	Bond Future			149.49335	149.49335	150.31837	150.31837			0.00	0	0
R212	On	02/11/2017	Bond Future			152.46128	152.46128	153.30425	153.30425			0.00	0	0
Total R212 Future												0.00	0	3,268
R212	On	04/05/2017	Bond Future	152.25	Put			2,765.01000	2.76501	3,573,790		0.00	0	0
R212	On	04/05/2017	Bond Future	152.23	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/05/2017	Bond Future	152.23	Put			2,745.01000	2.74501	3,553,790		0.00	0	0
R212	On	04/05/2017	Bond Future	152.24	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/05/2017	Bond Future	152.24	Put			2,755.01000	2.75501	3,563,790		0.00	0	0
R212	On	04/05/2017	Bond Future	152.25	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/08/2017	Bond Future	153.35	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/08/2017	Bond Future	153.35	Put			3,031.63000	3.03163	3,856,650		0.00	0	0
R212	On	03/08/2017	Bond Future	153.36	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/08/2017	Bond Future	153.36	Put			3,041.63000	3.04163	3,866,650		0.00	0	0
R212	On	03/08/2017	Bond Future	153.34	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/08/2017	Bond Future	153.34	Put			3,021.63000	3.02163	3,846,650		0.00	0	0
R212	On	02/11/2017	Bond Future	152.41	Call			894.25000	0.89425	51,280		0.00	0	0
R212	On	02/11/2017	Bond Future	152.41	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/11/2017	Bond Future	152.42	Call			884.25000	0.88425	41,280		0.00	0	0
R212	On	02/11/2017	Bond Future	152.42	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/11/2017	Bond Future	152.40	Call			904.25000	0.90425	61,280		0.00	0	0
R212	On	02/11/2017	Bond Future	152.40	Put			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	3,268
R213	On	04/05/2017	Bond Future			9.17891	84.44869	9.16924	84.51460		11.31	5,911,408.30	70	45,201
R213	On	03/08/2017	Bond Future			9.22072	86.06175	9.21065	86.12955		11.27	0.00	0	0
R213	On	02/11/2017	Bond Future			9.26076	84.19943	9.25029	84.26908		11.22	0.00	0	0
Total R213 Future												5,911,408.30	70	45,201
R213	On	04/05/2017	Bond Future	9.37	Call			2,065.03000	2.06503	2,005,500	11.82	0.00	0	0
R213	On	04/05/2017	Bond Future	9.37	Put			711.43000	0.71143	717,810	11.82	0.00	0	0
R213	On	04/05/2017	Bond Future	9.35	Call			1,976.67000	1.97667	1,917,900	11.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	04/05/2017	Bond Future	9.35	Put			756.54000	0.75654	763,680	11.80	0.00	0	0
R213	On	04/05/2017	Bond Future	9.36	Call			2,020.67000	2.02067	1,961,510	11.81	0.00	0	0
R213	On	04/05/2017	Bond Future	9.36	Put			733.77000	0.73377	740,520	11.81	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Call			2,802.49000	2.80249	2,754,850	11.54	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Put			1,937.38000	1.93738	1,957,540	11.54	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Call			2,840.41000	2.84041	2,792,480	11.55	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Put			1,908.93000	1.90893	1,928,800	11.55	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Call			2,765.03000	2.76503	2,717,680	11.53	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Put			1,966.35000	1.96635	1,986,800	11.53	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Call			3,327.80000	3.32780	3,282,660	11.49	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Put			2,667.71000	2.66771	2,692,220	11.49	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Call			3,364.03000	3.36403	3,318,650	11.50	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Put			2,638.14000	2.63814	2,662,410	11.50	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Call			3,291.77000	3.29177	3,246,870	11.48	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Put			2,697.55000	2.69755	2,722,300	11.48	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												5,911,408.30	70	45,201
R214	On	04/05/2017	Bond Future			9.53417	72.85909	9.54476	72.78331		14.59	0.00	0	34,975
R214	On	03/08/2017	Bond Future			9.57708	74.25078	9.58789	74.17406		14.59	0.00	0	0
R214	On	02/11/2017	Bond Future			9.61840	72.41038	9.62944	72.33264		14.61	0.00	0	0
Total R214 Future												0.00	0	34,975
R214	On	04/05/2017	Bond Future	9.57	Call			1,486.92000	1.48692	1,508,980	14.91	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Put			1,306.85000	1.30685	1,253,130	14.91	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Call			1,524.49000	1.52449	1,547,190	14.92	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Put			1,273.28000	1.27328	1,220,200	14.92	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Call			1,449.87000	1.44987	1,471,290	14.90	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Put			1,341.06000	1.34106	1,286,700	14.90	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Call			2,384.97000	2.38497	2,412,460	14.85	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Put			2,868.99000	2.86899	2,819,760	14.85	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Call			2,419.34000	2.41934	2,447,150	14.86	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Put			2,831.73000	2.83173	2,782,820	14.86	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Call			2,351.03000	2.35103	2,378,190	14.84	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Put			2,906.80000	2.90680	2,857,240	14.84	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Call			3,213.35000	3.21335	3,245,520	14.94	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Put			3,491.73000	3.49173	3,446,160	14.94	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Call			3,248.52000	3.24852	3,280,940	14.95	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Put			3,456.15000	3.45615	3,410,830	14.95	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Call			3,178.59000	3.17859	3,210,500	14.93	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Put			3,527.83000	3.52783	3,482,000	14.93	0.00	0	0
Total R214 Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R214										0.00	0	34,975
Total for Bond										648,561,338.21	6,709	820,911
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total E170 Future										0.00	0	0
Total For E170										0.00	0	0
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18 Future										0.00	0	0
Total For ES18										0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18A Future										0.00	0	0
Total For ES18A										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2033 Future									0.00	0	0
Total For I2033									0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2038 Future									0.00	0	0
Total For I2038									0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2046 Future									0.00	0	0
Total For I2046									0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2050 Future									0.00	0	0
Total For I2050									0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186 Future									0.00	0	0
Total For R186									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R207 Future									0.00	0	0
Total For R186/R207									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R208 Future									0.00	0	0
Total For R186/R208									0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R197 Future									0.00	0	0
Total For R197									0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R202 Future									0.00	0	0
Total For R202									0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2023 Future									0.00	0	0
Total For R2023									0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R203 Future									0.00	0	0
Total For R203									0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2030 Future									0.00	0	0
Total For R2030									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2032 Future									0.00	0	0
Total For R2032									0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2035 Future									0.00	0	0
Total For R2035									0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2037 Future									0.00	0	0
Total For R2037									0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204 Future									0.00	0	0
Total For R204									0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204/R203 Future									0.00	0	0
Total For R204/R203									0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2040 Future									0.00	0	0
Total For R2040									0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2044 Future									0.00	0	0
Total For R2044									0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2048 Future									0.00	0	0
Total For R2048									0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207 Future									0.00	0	0
Total For R207									0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207/R203 Future									0.00	0	0
Total For R207/R203									0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208 Future									0.00	0	0
Total For R208									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R204 Future									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 04/05/2017 GOVI			552.72500	552.72500	552.65600	552.65600				0.00	0	400

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/08/2017	GOVI			563.28200	563.28200	563.21500	563.21500			0.00	0	0
GOVI	On	02/11/2017	GOVI			574.33400	574.33400	574.27000	574.27000			0.00	0	0
Total GOVI Future												0.00	0	400
GOVI	On	04/05/2017	GOVI	262.19	Call			2,904,660.00000	290.46600	2,905,350,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.19	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.20	Call			2,904,560.00000	290.45600	2,905,250,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.20	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.18	Call			2,904,760.00000	290.47600	2,905,450,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.18	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.10	Call			21,150.00000	2.11500	21,820,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.10	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.11	Call			21,050.00000	2.10500	21,720,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.11	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.09	Call			21,250.00000	2.12500	21,920,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.09	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.46	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.44	Call			18,300.00000	1.83000	18,940,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.44	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.45	Call			18,200.00000	1.82000	18,840,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.45	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.46	Call			18,100.00000	1.81000	18,740,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												0.00	0	400
Total for GOVI												0.00	0	400
AL37	On	04/05/2017	Index Future			530.21300	530.21300	530.06200	530.06200			0.00	0	1
AL37	On	03/08/2017	Index Future			540.34000	540.34000	540.19000	540.19000			0.00	0	0
AL37	On	02/11/2017	Index Future			550.94200	550.94200	550.79200	550.79200			0.00	0	0
Total AL37 Future												0.00	0	1
Total For AL37												0.00	0	1
AL7T	On	04/05/2017	Index Future			611.16100	611.16100	611.51400	611.51400			0.00	0	0
AL7T	On	03/08/2017	Index Future			622.83500	622.83500	623.19800	623.19800			0.00	0	0
AL7T	On	02/11/2017	Index Future			635.05500	635.05500	635.43000	635.43000			0.00	0	0
Total AL7T Future												0.00	0	0
Total For AL7T												0.00	0	0
ALBI	On	04/05/2017	Index Future			554.74200	554.74200	554.63200	554.63200			0.00	0	593
ALBI	On	03/08/2017	Index Future			565.33800	565.33800	565.22900	565.22900			0.00	0	0
ALBI	On	02/11/2017	Index Future			576.43100	576.43100	576.32300	576.32300			0.00	0	0
Total ALBI Future												0.00	0	593
Total For ALBI												0.00	0	593

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV On 04/05/2017 Index Future			249.71300	249.71300	251.52900	251.52900			0.00	0	925
IGOV On 03/08/2017 Index Future			254.52800	254.52800	256.38100	256.38100			0.00	0	297
IGOV On 02/11/2017 Index Future			259.58000	259.58000	261.47200	261.47200			0.00	0	0
Total IGOV Future									0.00	0	1,222
Total For IGOV									0.00	0	1,222
Total for Index									0.00	0	1,816
JIBAR F On 19/04/2017 Jibar Future			7.32000	92.68000	7.32000	92.68000			0.00	0	0
JIBAR F On 17/05/2017 Jibar Future			7.32000	92.68000	7.32000	92.68000			0.00	0	0
JIBAR F On 21/06/2017 Jibar Future			7.32000	92.68000	7.32000	92.68000			0.00	0	0
JIBAR F On 19/07/2017 Jibar Future			7.32000	92.68000	7.32000	92.68000			0.00	0	0
JIBAR F On 16/08/2017 Jibar Future			7.31000	92.69000	7.31000	92.69000			0.00	0	0
JIBAR F On 20/09/2017 Jibar Future			7.30000	92.70000	7.30000	92.70000			0.00	0	0
JIBAR F On 20/12/2017 Jibar Future			7.26000	92.74000	7.26000	92.74000			0.00	0	0
JIBAR F On 20/03/2018 Jibar Future			7.25000	92.75000	7.25000	92.75000			0.00	0	0
JIBAR F On 20/06/2018 Jibar Future			7.26000	92.74000	7.26000	92.74000			0.00	0	0
JIBAR F On 19/09/2018 Jibar Future			7.30000	92.70000	7.30000	92.70000			0.00	0	0
JIBAR F On 19/12/2018 Jibar Future			7.34000	92.66000	7.34000	92.66000			0.00	0	0
JIBAR F On 20/03/2019 Jibar Future			7.34000	92.66000	7.34000	92.66000			0.00	0	0
Total Jibar Future									0.00	0	0
Total For JIBAR FUTURE									0.00	0	0
Total for Jibar									0.00	0	0
10Y ST On 17/12/2025 Interest Rate Swap			96.97235	96.97235	96.66459	96.66459			0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			94.04307	94.04307	93.72435	93.72435			0.00	0	0
10Y ST On 15/06/2026 Interest Rate Swap			92.82359	92.82359	92.49800	92.49800			0.00	0	0
10Y ST On 21/09/2026 Interest Rate Swap			94.95225	94.95225	94.62987	94.62987			0.00	0	0
10Y ST On 21/12/2026 Interest Rate Swap			98.66886	98.66886	98.35255	98.35255			0.00	0	0
10Y ST On 15/03/2027 Interest Rate Swap			97.27161	97.27161	96.94752	96.94752			0.00	0	0
10Y ST On 21/06/2027 Interest Rate Swap			99.31203	99.31203	98.98350	98.98350			0.00	0	0
Total 10Y STND Future									0.00	0	0
Total For 10Y STND									0.00	0	0
1Y STN On 15/06/2017 Interest Rate Swap			99.60707	99.60707	99.60707	99.60707			0.00	0	0
1Y STN On 21/09/2017 Interest Rate Swap			99.61744	99.61744	99.60944	99.60944			0.00	0	0
1Y STN On 21/12/2017 Interest Rate Swap			99.84830	99.84830	99.83065	99.83065			0.00	0	0
1Y STN On 15/03/2018 Interest Rate Swap			99.84185	99.84185	99.81248	99.81248			0.00	0	0
1Y STN On 21/06/2018 Interest Rate Swap			100.07450	100.07450	100.03300	100.03300			0.00	0	0
Total 1Y STND Future									0.00	0	0
Total For 1Y STND									0.00	0	0
2Y STN On 18/12/2017 Interest Rate Swap			99.87528	99.87528	99.85759	99.85759			0.00	0	0
2Y STN On 16/03/2018 Interest Rate Swap			99.12484	99.12484	99.09617	99.09617			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2Y STN On 15/06/2018 Interest Rate Swap			98.76021	98.76021	98.71901	98.71901			0.00	0	0
2Y STN On 21/09/2018 Interest Rate Swap			98.77882	98.77882	98.72649	98.72649			0.00	0	0
2Y STN On 21/12/2018 Interest Rate Swap			99.24000	99.24000	99.17000	99.17000			0.00	0	0
2Y STN On 15/03/2019 Interest Rate Swap			99.71610	99.71610	99.63021	99.63021			0.00	0	0
2Y STN On 21/06/2019 Interest Rate Swap			100.20119	100.20119	100.09649	100.09649			0.00	0	0
Total 2Y STND Future									0.00	0	0
Total For 2Y STND									0.00	0	0
5Y STN On 17/12/2020 Interest Rate Swap			97.30908	97.30908	97.12789	97.12789			0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			96.62446	96.62446	96.43092	96.43092			0.00	0	0
5Y STN On 15/06/2021 Interest Rate Swap			95.90558	95.90558	95.70173	95.70173			0.00	0	0
5Y STN On 21/09/2021 Interest Rate Swap			96.15733	96.15733	95.94787	95.94787			0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			98.39506	98.39506	98.18252	98.18252			0.00	0	51
5Y STN On 15/03/2022 Interest Rate Swap			98.58667	98.58667	98.36704	98.36704			0.00	0	0
5Y STN On 21/06/2022 Interest Rate Swap			99.82853	99.82853	99.59915	99.59915			0.00	0	0
Total 5Y STND Future									0.00	0	51
Total For 5Y STND									0.00	0	51
Total for Interest Rate Swap									0.00	0	51
Total for Derivatives :									648,561,338.21	6,709	823,178
AA05 On 22/03/2019 Spot Bond			9.83500	99.22907	9.85500	99.16823		17,034,564,225,000.00	1,732,035,000	4,332,035,000	
Total AA05 SPOT								17,034,564,225,000.00	1,732,035,000	4,332,035,000	
Total For AA05								17,034,564,225,000.00	1,732,035,000	4,332,035,000	
AA06 On 15/04/2021 Spot Bond				98.48705		98.45857		0.00	0	0	
Total AA06 SPOT								0.00	0	0	
Total For AA06								0.00	0	0	
AA06/JI On 15/04/2021 Spot Bond			100.00000	13.09530	100.00000	13.06287		0.00	0	0	
Total AA06/JIBAR SPOT								0.00	0	0	
Total For AA06/JIBAR								0.00	0	0	
AA07 On 15/04/2021 Spot Bond			10.42000	101.33987	10.43000	101.27988		0.00	0	0	
Total AA07 SPOT								0.00	0	0	
Total For AA07								0.00	0	0	
AB01/R On 24/11/2020 Spot Bond			10.00000	105.82900	10.00000	105.80200		0.00	0	0	
Total AB01/R186 SPOT								0.00	0	0	
Total For AB01/R186								0.00	0	0	
AB010 On 21/11/2022 Spot Bond				101.25939		101.23582		0.00	0	0	
Total AB010 SPOT								0.00	0	0	
Total For AB010								0.00	0	0	
AB011 On 21/11/2023 Spot Bond				100.09110		100.06445		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AB011 SPOT									0.00	0	0
Total For AB011									0.00	0	0
AB013 On 21/11/2018 Spot Bond			9.56000	101.07928	9.58000	101.02379			28,680,000,000,000.00	3,000,000,000	1,500,000,000
Total AB013 SPOT									28,680,000,000,000.00	3,000,000,000	1,500,000,000
Total For AB013									28,680,000,000,000.00	3,000,000,000	1,500,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	10.48197	100.00000	10.45572			0.00	0	0
Total AB014U SPOT									0.00	0	0
Total For AB014U									0.00	0	0
AB015L On 13/11/2024 Spot Bond			10.84000	103.89814	10.84000	103.86785			0.00	0	0
Total AB015U SPOT									0.00	0	0
Total For AB015U									0.00	0	0
AB016L On 05/02/2025 Spot Bond			100.00000	11.09435	100.00000	11.06657			0.00	0	0
Total AB016U SPOT									0.00	0	0
Total For AB016U									0.00	0	0
AB018L On 04/09/2025 Spot Bond			11.37000	100.78765	11.37000	100.75736			0.00	0	0
Total AB018U SPOT									0.00	0	0
Total For AB018U									0.00	0	0
AB019L On 04/09/2025 Spot Bond			100.00000	10.52430	100.00000	10.49880			0.00	0	0
Total AB019U SPOT									0.00	0	0
Total For AB019U									0.00	0	0
AB020L On 03/09/2027 Spot Bond			11.81000	89.52191	11.81000	89.49360			0.00	0	0
Total AB020U SPOT									0.00	0	0
Total For AB020U									0.00	0	0
AB021L On 03/09/2027 Spot Bond			100.00000	10.60595	100.00000	10.58026			0.00	0	0
Total AB021U SPOT									0.00	0	0
Total For AB021U									0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	15.22525	100.00000	15.18712			0.00	0	0
Total AB023U SPOT									0.00	0	0
Total For AB023U									0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	18.30035	100.00000	18.27129			0.00	0	0
Total AB024U SPOT									0.00	0	0
Total For AB024U									0.00	0	0
AB025L On 20/08/2026 Spot Bond			100.00000	12.54128	100.00000	12.50987			0.00	0	0
Total AB025U SPOT									0.00	0	0
Total For AB025U									0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	15.31725	100.00000	15.28298			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	13.78547	100.00000	13.75818				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB08 On 03/05/2017 Spot Bond				101.52064		101.49702				0.00	0	0
Total AB08 SPOT										0.00	0	0
Total For AB08										0.00	0	0
AB09 On 03/05/2017 Spot Bond			9.05000	104.28671	9.07000	104.25913				0.00	0	0
Total AB09 SPOT										0.00	0	0
Total For AB09										0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	106.62100	10.00000	106.59300				0.00	0	0
Total ABC1234/R2022 SPOT										0.00	0	0
Total For ABC1234/R2022										0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			3.61000	274.07127	3.33500	278.23900			72,200,000,000.00	20,000,000	10,000,000	
Total ABCPI3 SPOT									72,200,000,000.00	20,000,000	10,000,000	
Total For ABCPI3									72,200,000,000.00	20,000,000	10,000,000	
ABFN07 On 17/03/2018 Spot Bond				100.82480		100.80310				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				101.58362		101.56145				0.00	200,000,000	122,000,000
Total ABFN08 SPOT										0.00	200,000,000	122,000,000
Total For ABFN08										0.00	200,000,000	122,000,000
ABFN09 On 17/03/2026 Spot Bond				100.36015		100.33573				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				100.43004		100.40648				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN11 On 09/04/2017 Spot Bond				99.78904		99.76783				0.00	0	0
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN12 On 09/04/2019 Spot Bond				99.49842		99.47622				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN13 On 14/05/2020 Spot Bond				101.32018		101.29698				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1 On 14/05/2022 Spot Bond				101.04676		101.02257				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1 On 11/11/2020 Spot Bond				101.51106		101.48819				0.00	0	22,000,000
Total ABFN15 SPOT										0.00	0	22,000,000
Total For ABFN15										0.00	0	22,000,000
ABFN1 On 11/11/2022 Spot Bond				101.54414		101.52086				0.00	40,000,000	20,000,000
Total ABFN16 SPOT										0.00	40,000,000	20,000,000
Total For ABFN16										0.00	40,000,000	20,000,000
ABFN1 On 17/05/2019 Spot Bond				101.30936		101.28655				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABFN1 On 26/09/2023 Spot Bond				100.09936		100.01484				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABK1 On 07/11/2018 Spot Bond			11.56000	104.46265	11.58000	104.40164				0.00	0	0
Total ABK1 SPOT										0.00	0	0
Total For ABK1										0.00	0	0
ABK10 On 14/02/2020 Spot Bond				98.94370		98.91355				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK11 On 20/05/2019 Spot Bond				100.19395		100.16531				0.00	0	0
Total ABK11 SPOT										0.00	0	0
Total For ABK11										0.00	0	0
ABK12 On 20/05/2022 Spot Bond				101.22147		101.19112				0.00	0	0
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0
ABK2 On 24/05/2018 Spot Bond			10.81000	101.92569	10.83000	101.87509				0.00	0	0
Total ABK2 SPOT										0.00	0	0
Total For ABK2										0.00	0	0
ABK3 On 07/11/2018 Spot Bond				100.27962		100.24924				0.00	0	0
Total ABK3 SPOT										0.00	0	0
Total For ABK3										0.00	0	0
ABK3/J On 07/11/2018 Spot Bond			100.00000	33.25545	100.00000	33.17218				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABK3/JIBAR SPOT										0.00	0	0
Total For ABK3/JIBAR										0.00	0	0
ABK4 On 24/05/2018 Spot Bond				100.89183		100.86545				0.00	0	0
Total ABK4 SPOT										0.00	0	0
Total For ABK4										0.00	0	0
ABK4/J On 24/05/2018 Spot Bond			100.00000	42.97235	100.00000	42.86474				0.00	0	0
Total ABK4/JIBAR SPOT										0.00	0	0
Total For ABK4/JIBAR										0.00	0	0
ABK5 On 31/10/2018 Spot Bond				99.30095		99.27063				0.00	0	0
Total ABK5 SPOT										0.00	0	0
Total For ABK5										0.00	0	0
ABK5/J On 31/10/2018 Spot Bond			100.00000	33.20287	100.00000	33.11972				0.00	0	0
Total ABK5/JIBAR SPOT										0.00	0	0
Total For ABK5/JIBAR										0.00	0	0
ABK6 On 05/06/2020 Spot Bond				100.68294		100.65684				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK7 On 03/06/2019 Spot Bond				98.13483		98.10604				0.00	0	0
Total ABK7 SPOT										0.00	0	0
Total For ABK7										0.00	0	0
ABK8 On 03/06/2021 Spot Bond				95.19198		95.15727				0.00	0	0
Total ABK8 SPOT										0.00	0	0
Total For ABK8										0.00	0	0
ABK9 On 18/11/2019 Spot Bond				96.48635		96.45511				0.00	0	0
Total ABK9 SPOT										0.00	0	0
Total For ABK9										0.00	0	0
ABKI01 On 07/11/2018 Spot Bond			6.12000	145.59056	6.00000	145.80724				0.00	0	0
Total ABKI01 SPOT										0.00	0	0
Total For ABKI01										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			6.12000	128.10779	6.00000	128.51478				0.00	0	0
Total ABKI02 SPOT										0.00	0	0
Total For ABKI02										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			100.00000	12.05240	100.00000	12.03181				0.00	0	0
Total ABKI02/R212 SPOT										0.00	0	0
Total For ABKI02/R212										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			7.37000	107.14598	7.25000	107.62757				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABKI03 SPOT										0.00	0	0
Total For ABKI03										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	5.94244	100.00000	5.93229				0.00	0	0
Total ABKI03/R212 SPOT										0.00	0	0
Total For ABKI03/R212										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			8.18000	106.29939	8.08000	106.84808				0.00	0	0
Total ABKI04 SPOT										0.00	0	0
Total For ABKI04										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	6.73987	100.00000	6.72418				0.00	0	0
Total ABKI04/I2025 SPOT										0.00	0	0
Total For ABKI04/I2025										0.00	0	0
ABKS1 On 04/04/2026 Spot Bond				83.16386		83.10495				0.00	0	0
Total ABKS1 SPOT										0.00	0	0
Total For ABKS1										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			3.41000	183.00785	3.33500	183.48002				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN09 On 27/06/2023 Spot Bond			2.17000	193.50081	2.17000	193.46431				0.00	0	0
Total ABN09 SPOT										0.00	0	0
Total For ABN09										0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	204.42891	1.82000	206.99026				0.00	0	0
Total ABN14 SPOT										0.00	0	0
Total For ABN14										0.00	0	0
ABN33 On 29/01/2018 Spot Bond			8.44625	93.46619	8.46625	93.43108				0.00	0	0
Total ABN33 SPOT										0.00	0	0
Total For ABN33										0.00	0	0
ABN34 On 29/01/2018 Spot Bond			8.44625	93.46619	8.46625	93.43108				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN47 SPOT										0.00	0	0
Total For ABN47										0.00	0	0
ABN48 On 13/04/2017 Spot Bond				101.82748		101.80467				0.00	0	0
Total ABN48 SPOT										0.00	0	0
Total For ABN48										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.09154		100.00980				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN55 SPOT										0.00	0	0
Total For ABN55										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				101.87243		101.84799				0.00	0	0
Total ABN58 SPOT										0.00	0	0
Total For ABN58										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			3.15000	119.00457	3.05000	119.83052				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			2.91000	171.82060	2.84000	172.92867				0.00	0	0
Total ABN62 SPOT										0.00	0	0
Total For ABN62										0.00	0	0
ABN63 On 07/12/2033 Spot Bond			2.76000	226.72267	2.76000	226.67628				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.84000	91.43283	9.84500	91.38822				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN68 SPOT										0.00	0	0
Total For ABN68										0.00	0	0
ABN70 On 28/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN70 SPOT										0.00	0	0
Total For ABN70										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.82610		100.75317				0.00	0	0
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN73 On 03/05/2017 Spot Bond				112.89000		112.82000				0.00	0	0
Total ABN73 SPOT										0.00	0	0
Total For ABN73										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				128.73000		128.86500				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	108.26882	9.63000	108.24086				0.00	0	0
Total ABN76 SPOT										0.00	0	0
Total For ABN76										0.00	0	0
ABN77 On 07/06/2017 Spot Bond				117.18000		117.11000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABN77 SPOT									0.00	0	0
Total For ABN77									0.00	0	0
ABN79 On 21/12/2026 Spot Bond			10.13500	105.07696	10.12500	105.11037			0.00	0	0
Total ABN79 SPOT									0.00	0	0
Total For ABN79									0.00	0	0
ABN80 On 31/03/2021 Spot Bond			9.04500	92.43817	9.05500	92.38430			0.00	0	0
Total ABN80 SPOT									0.00	0	0
Total For ABN80									0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN83 SPOT									0.00	0	0
Total For ABN83									0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN85 SPOT									0.00	0	0
Total For ABN85									0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN86 SPOT									0.00	0	0
Total For ABN86									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.68000	101.77809	10.67000	101.80823			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.46447		100.44023			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond				101.53195		101.50697			0.00	0	0
Total ABN92 SPOT									0.00	0	0
Total For ABN92									0.00	0	0
ABS10 On 17/03/2018 Spot Bond			8.47500	101.64094	8.49500	101.59966			0.00	0	0
Total ABS10 SPOT									0.00	0	0
Total For ABS10									0.00	0	0
ABS11 On 09/04/2021 Spot Bond			9.17000	100.63116	9.18000	100.57316		11,370,800,000,000.00	1,240,000,000	620,000,000	
Total ABS11 SPOT								11,370,800,000,000.00	1,240,000,000	620,000,000	
Total For ABS11								11,370,800,000,000.00	1,240,000,000	620,000,000	
ABS12 On 14/05/2020 Spot Bond			9.31000	103.35222	9.32000	103.29967			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS12/ On 14/05/2020 Spot Bond			9.20000	103.64490	9.20000	103.61915			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABS12/R207 SPOT									0.00	0	0
Total For ABS12/R207									0.00	0	0
ABS13 On 14/05/2022 Spot Bond			9.75000	103.34344	9.76000	103.27673			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS14 On 11/11/2020 Spot Bond			9.01000	104.45643	9.02000	104.40053			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ABS15 On 11/11/2022 Spot Bond			9.52000	104.80320	9.52500	104.75476			0.00	0	0
Total ABS15 SPOT									0.00	0	0
Total For ABS15									0.00	0	0
ABS16 On 11/11/2025 Spot Bond			10.19000	105.15454	10.18000	105.18261			0.00	0	0
Total ABS16 SPOT									0.00	0	0
Total For ABS16									0.00	0	0
ABS17 On 11/11/2027 Spot Bond			10.93000	102.26144	10.92000	102.29256		34,320,200,000,000.00	3,140,000,000	1,570,000,000	
Total ABS17 SPOT								14,320,200,000,000.00	3,140,000,000	1,570,000,000	
Total For ABS17								14,320,200,000,000.00	3,140,000,000	1,570,000,000	
ABS18 On 26/09/2023 Spot Bond			9.79000	100.36658	9.79500	100.31689		0.00	0	0	
Total ABS18 SPOT								0.00	0	0	
Total For ABS18								0.00	0	0	
ABS6 On 01/06/2020 Spot Bond			9.05000	100.38478	9.06000	100.33368		0.00	0	0	
Total ABS6 SPOT								0.00	0	0	
Total For ABS6								0.00	0	0	
ABS7 On 11/09/2026 Spot Bond			10.23000	91.93656	10.22000	91.96789		79,998,600,000,000.00	7,820,000,000	3,910,000,000	
Total ABS7 SPOT								79,998,600,000,000.00	7,820,000,000	3,910,000,000	
Total For ABS7								79,998,600,000,000.00	7,820,000,000	3,910,000,000	
ABS7/R On 11/09/2026 Spot Bond			100.00000	9.23950	100.00000	9.21916		0.00	0	0	
Total ABS7/R186 SPOT								0.00	0	0	
Total For ABS7/R186								0.00	0	0	
ABS12 On 07/12/2023 Spot Bond			3.40000	277.29366	3.32500	278.39430		0.00	0	0	
Total ABS12 SPOT								0.00	0	0	
Total For ABS12								0.00	0	0	
ABS14 On 31/01/2022 Spot Bond			2.62000	144.20557	2.50000	144.95539		0.00	0	0	
Total ABS14 SPOT								0.00	0	0	
Total For ABS14								0.00	0	0	
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.04507	100.00000	0.04495		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACIF1U SPOT										0.00	0	0
Total For ACIF1U										0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	52.58441	100.00000	52.45703				0.00	0	0
Total ACL02U SPOT										0.00	0	0
Total For ACL02U										0.00	0	0
ACL047 On 22/10/2018 Spot Bond				87.58053		87.72518				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				101.60419		101.58006				0.00	0	0
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				101.60419		101.58006				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				101.61189		101.58763				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL086 On 30/07/2017 Spot Bond				101.61189		101.58763				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL087 On 30/07/2017 Spot Bond				101.59650		101.57250				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	106.62100	10.00000	106.59300				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL095 On 20/12/2018 Spot Bond				100.29446		100.26913				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL096 On 20/06/2020 Spot Bond				100.30151		100.27552				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.30438		100.27812				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond				100.29852		100.27280				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond				100.28563		100.26111				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			9.33000	101.88922	9.34000	101.83966				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL110 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				200.65495		200.60166				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				200.64348		200.58957				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.29137		100.26632				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL130 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL137 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL139 On 30/07/2017 Spot Bond				101.59122		101.56660				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL140 On 30/07/2017 Spot Bond				101.67269		101.64947				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	106.62100	10.00000	106.59300				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL14£ On 20/12/2021 Spot Bond				100.29228		100.26714				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	100.29867	10.23000	100.27148				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL16£ On 20/06/2017 Spot Bond				102.96080		102.87750				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			9.69000	102.90588	9.71000	102.83984				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL16£ On 20/06/2017 Spot Bond				100.28627		100.26170				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL16£ On 20/06/2017 Spot Bond			1.75000	131.45313	1.75000	131.42985				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL17£ On 20/06/2017 Spot Bond				100.28421		100.25982				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL17£ On 20/06/2019 Spot Bond				100.29156		100.26650				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL17£ On 20/06/2019 Spot Bond				100.27683		100.25312				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				100.30980		100.28420				0.00	185,714,200	92,857,100
Total ACL181 SPOT										0.00	185,714,200	92,857,100
Total For ACL181										0.00	185,714,200	92,857,100
ACL18£ On 20/06/2017 Spot Bond				100.44327		100.42081				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL18£ On 20/06/2019 Spot Bond				101.56975		101.54655				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				100.43116		100.40715				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.28990		100.26499				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.29334		100.26810				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond				100.29715		100.27156				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.29812		100.27245				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.29812		100.27245				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL195 On 20/06/2017 Spot Bond				100.31512		100.28791				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL196 On 20/12/2017 Spot Bond				100.28563		100.26111				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.31276		100.28577				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.52030		100.49572				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL199 On 20/06/2017 Spot Bond				100.31512		100.28791				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.30313		100.27701				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				100.30313		100.27701				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond				143.13511		143.12060				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond				144.10942		144.09450				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL208 On 20/03/2018 Spot Bond				100.26892		100.24594				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond				100.90537		100.88321				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond				100.27442		100.25092				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				99.59113		99.56599				0.00	260,000,000	152,000,000
Total ACL213 SPOT										0.00	260,000,000	152,000,000
Total For ACL213										0.00	260,000,000	152,000,000
ACL214 On 20/09/2020 Spot Bond				92.29728		92.26200				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond				100.27118		100.24798				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond				100.27090		100.24773				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.28875		100.26394				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond				101.21395		101.18861				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL218 On 26/01/2021 Spot Bond				101.70046		101.67481				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL219 On 26/01/2021 Spot Bond				101.67609		101.65083				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL220 On 20/09/2021 Spot Bond				100.28756		100.26285				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL221 On 20/09/2021 Spot Bond				100.28315		100.25885				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.59143		100.56528				0.00	0	0
Total ADCB01 SPOT										0.00	0	0
Total For ADCB01										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	59.19315	100.00000	59.04975				0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	59.19315	100.00000	59.04975				0.00	0	0
Total ADCB01/JIBAR SPOT										0.00	0	0
Total For ADCB01/JIBAR										0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				100.95828		100.93214				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
ADCB0 On 04/12/2018 Spot Bond				100.68314		100.65704				0.00	0	0
Total ADCB05 SPOT										0.00	0	0
Total For ADCB05										0.00	0	0
ADCB2 On 31/07/2018 Spot Bond			100.00000	44.94299	100.00000	44.83045				0.00	0	0
Total ADCB2U SPOT										0.00	0	0
Total For ADCB2U										0.00	0	0
ADCP4 On 15/04/2017 Spot Bond			100.00000	100.73904	100.00000	100.47463				0.00	0	0
Total ADCP4U SPOT										0.00	0	0
Total For ADCP4U										0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	23.24164	100.00000	23.18533				0.00	0	0
Total AFS1U SPOT										0.00	0	0
Total For AFS1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AFS2U On 02/07/2020 Spot Bond			100.00000	6.83796	100.00000	6.82102			0.00	0	0
Total AFS2U SPOT									0.00	0	0
Total For AFS2U									0.00	0	0
AHF2A: On 18/10/2018 Spot Bond				101.80063		101.77651			0.00	0	0
Total AHF2A2 SPOT									0.00	0	0
Total For AHF2A2									0.00	0	0
AHF2B: On 18/10/2018 Spot Bond				101.85954		101.83458			0.00	0	0
Total AHF2B2 SPOT									0.00	0	0
Total For AHF2B2									0.00	0	0
AHF2C: On 18/10/2018 Spot Bond				102.05583		102.02810			0.00	0	0
Total AHF2C2 SPOT									0.00	0	0
Total For AHF2C2									0.00	0	0
AHF3A: On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total AHF3A1 SPOT									0.00	0	0
Total For AHF3A1									0.00	0	0
AHF3A: On 18/10/2042 Spot Bond				101.74175		101.71846			0.00	0	1,420,000,000
Total AHF3A3 SPOT									0.00	0	1,420,000,000
Total For AHF3A3									0.00	0	1,420,000,000
AHF3A: On 18/10/2019 Spot Bond				101.76139		101.73782			0.00	0	0
Total AHF3A4 SPOT									0.00	0	0
Total For AHF3A4									0.00	0	0
AHF3B: On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total AHF3B1 SPOT									0.00	0	0
Total For AHF3B1									0.00	0	0
AHF3B: On 18/10/2019 Spot Bond				102.25211		102.22160			0.00	800,000,000	200,000,000
Total AHF3B2 SPOT									0.00	800,000,000	200,000,000
Total For AHF3B2									0.00	800,000,000	200,000,000
AHF3B: On 18/04/2019 Spot Bond				102.15402		102.12489			0.00	0	0
Total AHF3B3 SPOT									0.00	0	0
Total For AHF3B3									0.00	0	0
AHF3C: On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total AHF3C1 SPOT									0.00	0	0
Total For AHF3C1									0.00	0	0
AHF3C: On 18/04/2019 Spot Bond				102.95773		102.91717			0.00	0	0
Total AHF3C2 SPOT									0.00	0	0
Total For AHF3C2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF3C On 18/04/2019 Spot Bond				102.66387		102.62750			0.00	0	0
Total AHF3C3 SPOT									0.00	0	0
Total For AHF3C3									0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	40.91981	100.00000	40.81430			0.00	0	0
Total AHL01U SPOT									0.00	0	0
Total For AHL01U									0.00	0	0
AHL1AI On 15/04/2020 Spot Bond			100.00000	13.64388	100.00000	13.60870			0.00	0	0
Total AHL1AU SPOT									0.00	0	0
Total For AHL1AU									0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	11.90059	100.00000	11.86990			0.00	0	0
Total AHY2U SPOT									0.00	0	0
Total For AHY2U									0.00	0	0
AIG2U On 08/07/2026 Spot Bond			100.00000	9.69368	100.00000	9.66869			0.00	0	0
Total AIG2U SPOT									0.00	0	0
Total For AIG2U									0.00	0	0
AIR01 On 15/03/2019 Spot Bond			9.11000	99.43493	9.13000	99.37590		6,741,400,000,000.00	740,000,000	370,000,000	
Total AIR01 SPOT								6,741,400,000,000.00	740,000,000	370,000,000	
Total For AIR01								6,741,400,000,000.00	740,000,000	370,000,000	
AIR02 On 30/04/2023 Spot Bond			10.30000	110.98175	10.29000	110.99730		2,245,400,000,000.00	218,000,000	109,000,000	
Total AIR02 SPOT								2,245,400,000,000.00	218,000,000	109,000,000	
Total For AIR02								2,245,400,000,000.00	218,000,000	109,000,000	
AIR04 On 29/05/2024 Spot Bond			9.58000	101.41106	9.58500	101.35962		0.00	0	0	
Total AIR04 SPOT								0.00	0	0	
Total For AIR04								0.00	0	0	
AIR04U On 26/10/2029 Spot Bond			100.00000	16.40991	100.00000	16.37339		0.00	0	0	
Total AIR04U SPOT								0.00	0	0	
Total For AIR04U								0.00	0	0	
AIR05 On 29/05/2030 Spot Bond			10.56000	99.40730	10.55000	99.44736		0.00	0	0	
Total AIR05 SPOT								0.00	0	0	
Total For AIR05								0.00	0	0	
AIRL01 On 30/04/2028 Spot Bond			3.16500	177.38129	3.09500	178.46374		0.00	0	0	
Total AIRL01 SPOT								0.00	0	0	
Total For AIRL01								0.00	0	0	
APF01 On 26/09/2017 Spot Bond				100.24062		100.15716		0.00	0	0	
Total APF01 SPOT								0.00	0	0	
Total For APF01								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
APF02 On 26/09/2019 Spot Bond				100.10449		100.01877			0.00	0	0
Total APF02 SPOT									0.00	0	0
Total For APF02									0.00	0	0
APF03 On 07/08/2018 Spot Bond				101.31458		101.29030			0.00	0	0
Total APF03 SPOT									0.00	0	0
Total For APF03									0.00	0	0
APF04 On 21/10/2021 Spot Bond				101.78736		101.76156			0.00	0	0
Total APF04 SPOT									0.00	0	0
Total For APF04									0.00	0	0
AS116L On 15/01/2018 Spot Bond			100.00000	66.08241	100.00000	65.91877			0.00	0	0
Total AS116U SPOT									0.00	0	0
Total For AS116U									0.00	0	0
AS120L On 01/02/2018 Spot Bond			100.00000	64.12589	100.00000	63.96531			0.00	0	0
Total AS120U SPOT									0.00	0	0
Total For AS120U									0.00	0	0
AS126L On 19/02/2019 Spot Bond			100.00000	23.18382	100.00000	23.12576			0.00	0	0
Total AS126U SPOT									0.00	0	0
Total For AS126U									0.00	0	0
AS127L On 19/02/2019 Spot Bond			100.00000	23.18382	100.00000	23.12576			0.00	0	0
Total AS127U SPOT									0.00	0	0
Total For AS127U									0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	3.53062	100.00000	3.52436			0.00	0	0
Total AS133U SPOT									0.00	0	0
Total For AS133U									0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	0.10161	100.00000	0.10150			0.00	0	0
Total AS139U SPOT									0.00	0	0
Total For AS139U									0.00	0	0
AS167L On 04/10/2021 Spot Bond			100.00000	11.51827	100.00000	11.49035			0.00	0	0
Total AS167U SPOT									0.00	0	0
Total For AS167U									0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	19.48411	100.00000	19.43691			0.00	0	0
Total AS168U SPOT									0.00	0	0
Total For AS168U									0.00	0	0
AS180L On 09/03/2019 Spot Bond			100.00000	29.40830	100.00000	29.33705			0.00	0	0
Total AS180U SPOT									0.00	0	0
Total For AS180U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN001 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN008 SPOT									0.00	0	0
Total For ASN008									0.00	0	0
ASN010 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN010 SPOT									0.00	0	0
Total For ASN010									0.00	0	0
ASN011 On 20/03/2019 Spot Bond				100.27689		100.25318			0.00	0	0
Total ASN011 SPOT									0.00	0	0
Total For ASN011									0.00	0	0
ASN012 On 20/06/2017 Spot Bond				103.27891		103.24296			0.00	0	0
Total ASN012 SPOT									0.00	0	0
Total For ASN012									0.00	0	0
ASN014 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN014 SPOT									0.00	0	0
Total For ASN014									0.00	0	0
ASN015 On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN015 SPOT									0.00	0	0
Total For ASN015									0.00	0	0
ASN016 On 11/04/2017 Spot Bond				99.54000		99.49000			0.00	0	0
Total ASN016 SPOT									0.00	0	0
Total For ASN016									0.00	0	0
ASN020 On 09/06/2017 Spot Bond				114.98675		114.92598			0.00	0	0
Total ASN020 SPOT									0.00	0	0
Total For ASN020									0.00	0	0
ASN022 On 07/12/2033 Spot Bond			3.01000	246.01552	3.01000	245.96352			0.00	0	0
Total ASN022 SPOT									0.00	0	0
Total For ASN022									0.00	0	0
ASN028 On 20/06/2019 Spot Bond				99.00913		98.98237			0.00	0	0
Total ASN028 SPOT									0.00	0	0
Total For ASN028									0.00	0	0
ASN032 On 19/09/2017 Spot Bond				97.08143		97.08143			0.00	0	0
Total ASN032 SPOT									0.00	0	0
Total For ASN032									0.00	0	0
ASN034 On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN034 SPOT									0.00	0	0
Total For ASN034									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN03 On 10/11/2019 Spot Bond				101.24431		101.21962			0.00	0	0
Total ASN036 SPOT									0.00	0	0
Total For ASN036									0.00	0	0
ASN03 On 07/12/2033 Spot Bond			3.02500	219.23625	3.02500	219.18981			0.00	0	0
Total ASN037 SPOT									0.00	0	0
Total For ASN037									0.00	0	0
ASN04 On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN041 SPOT									0.00	0	0
Total For ASN041									0.00	0	0
ASN04 On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN048 SPOT									0.00	0	0
Total For ASN048									0.00	0	0
ASN05 On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN051 SPOT									0.00	0	0
Total For ASN051									0.00	0	0
ASN05 On 16/04/2018 Spot Bond				101.83513		101.81121			0.00	0	0
Total ASN057 SPOT									0.00	0	0
Total For ASN057									0.00	0	0
ASN05 On 22/04/2020 Spot Bond				101.76975		101.74421			0.00	0	0
Total ASN058 SPOT									0.00	0	0
Total For ASN058									0.00	0	0
ASN05 On 28/04/2020 Spot Bond				101.58122		101.55584			0.00	0	0
Total ASN059 SPOT									0.00	0	0
Total For ASN059									0.00	0	0
ASN06 On 30/04/2020 Spot Bond				101.55754		101.53255			0.00	0	0
Total ASN061 SPOT									0.00	0	0
Total For ASN061									0.00	0	0
ASN06 On 14/05/2018 Spot Bond				99.40139		99.39993			0.00	0	0
Total ASN062 SPOT									0.00	0	0
Total For ASN062									0.00	0	0
ASN06 On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN064 SPOT									0.00	0	0
Total For ASN064									0.00	0	0
ASN06 On 01/06/2018 Spot Bond				100.74175		100.71818			0.00	0	0
Total ASN066 SPOT									0.00	0	0
Total For ASN066									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN06: On 15/06/2018 Spot Bond				100.37715		100.35441			0.00	0	0
Total ASN068 SPOT									0.00	0	0
Total For ASN068									0.00	0	0
ASN06: On 07/02/2020 Spot Bond				101.32150		101.29709			0.00	0	0
Total ASN069 SPOT									0.00	0	0
Total For ASN069									0.00	0	0
ASN07: On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN070 SPOT									0.00	0	0
Total For ASN070									0.00	0	0
ASN07: On 20/07/2018 Spot Bond				94.86229		95.12128			0.00	0	0
Total ASN073 SPOT									0.00	0	0
Total For ASN073									0.00	0	0
ASN07: On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN077 SPOT									0.00	0	0
Total For ASN077									0.00	0	0
ASN07: On 20/06/2020 Spot Bond				100.32374		100.29571			0.00	0	0
Total ASN078 SPOT									0.00	0	0
Total For ASN078									0.00	0	0
ASN08: On 20/09/2020 Spot Bond				100.27955		100.25558			0.00	0	0
Total ASN080 SPOT									0.00	0	0
Total For ASN080									0.00	0	0
ASN08: On 10/12/2017 Spot Bond				100.54148		100.51709			0.00	0	0
Total ASN081 SPOT									0.00	0	0
Total For ASN081									0.00	0	0
ASN08: On 17/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN082 SPOT									0.00	0	0
Total For ASN082									0.00	0	0
ASN08: On 20/06/2020 Spot Bond				99.89039		99.86397			0.00	0	123,500,000
Total ASN083 SPOT									0.00	0	123,500,000
Total For ASN083									0.00	0	123,500,000
ASN08: On 03/09/2020 Spot Bond				100.80010		100.77262			0.00	0	0
Total ASN084 SPOT									0.00	0	0
Total For ASN084									0.00	0	0
ASN08: On 25/09/2018 Spot Bond				100.09677		100.01291			0.00	0	0
Total ASN086 SPOT									0.00	0	0
Total For ASN086									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN087 On 01/10/2020 Spot Bond				114.15250		113.91636			0.00	0	0
Total ASN087 SPOT									0.00	0	0
Total For ASN087									0.00	0	0
ASN088 On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN088 SPOT									0.00	0	0
Total For ASN088									0.00	0	0
ASN090 On 08/10/2018 Spot Bond				99.76907		101.97354			0.00	0	0
Total ASN090 SPOT									0.00	0	0
Total For ASN090									0.00	0	0
ASN091 On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN091 SPOT									0.00	0	0
Total For ASN091									0.00	0	0
ASN092 On 21/10/2020 Spot Bond				101.73260		101.70764			0.00	0	0
Total ASN092 SPOT									0.00	0	0
Total For ASN092									0.00	0	0
ASN094 On 29/10/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN094 SPOT									0.00	0	0
Total For ASN094									0.00	0	0
ASN096 On 10/11/2020 Spot Bond				101.27319		101.24824			0.00	0	0
Total ASN096 SPOT									0.00	0	0
Total For ASN096									0.00	0	0
ASN099 On 20/12/2020 Spot Bond				70.57946		71.12840			0.00	0	0
Total ASN099 SPOT									0.00	0	0
Total For ASN099									0.00	0	0
ASN111 On 02/12/2020 Spot Bond				100.75988		100.73483			0.00	0	0
Total ASN111 SPOT									0.00	0	0
Total For ASN111									0.00	0	0
ASN112 On 20/12/2017 Spot Bond				100.28710		100.26244			0.00	0	0
Total ASN112 SPOT									0.00	0	0
Total For ASN112									0.00	0	0
ASN113 On 08/03/2021 Spot Bond				100.62672		100.60199			0.00	0	0
Total ASN113 SPOT									0.00	0	0
Total For ASN113									0.00	0	0
ASN114 On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN114 SPOT									0.00	0	0
Total For ASN114									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN115 On 10/12/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN115 SPOT									0.00	0	0
Total For ASN115									0.00	0	0
ASN119 On 27/01/2018 Spot Bond				101.56116		101.53734			0.00	0	0
Total ASN119 SPOT									0.00	0	0
Total For ASN119									0.00	0	0
ASN121 On 20/12/2020 Spot Bond				100.36148		100.32999			0.00	0	0
Total ASN121 SPOT									0.00	0	0
Total For ASN121									0.00	0	0
ASN125 On 20/03/2019 Spot Bond				100.28205		100.25787			0.00	0	0
Total ASN125 SPOT									0.00	0	0
Total For ASN125									0.00	0	0
ASN128 On 24/02/2019 Spot Bond				100.90861		100.88375			0.00	0	0
Total ASN128 SPOT									0.00	0	0
Total For ASN128									0.00	0	0
ASN129 On 24/02/2019 Spot Bond				100.91017		100.88553			0.00	0	0
Total ASN129 SPOT									0.00	0	0
Total For ASN129									0.00	0	0
ASN130 On 24/02/2019 Spot Bond				100.89444		100.86999			0.00	0	0
Total ASN130 SPOT									0.00	0	0
Total For ASN130									0.00	0	0
ASN131 On 03/03/2019 Spot Bond				100.72498		100.70022			0.00	0	0
Total ASN131 SPOT									0.00	0	0
Total For ASN131									0.00	0	0
ASN132 On 03/03/2019 Spot Bond				100.71932		100.69476			0.00	0	0
Total ASN132 SPOT									0.00	0	0
Total For ASN132									0.00	0	0
ASN134 On 20/12/2020 Spot Bond				100.35857		100.32734			0.00	0	0
Total ASN134 SPOT									0.00	0	0
Total For ASN134									0.00	0	0
ASN135 On 05/03/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN135 SPOT									0.00	0	0
Total For ASN135									0.00	0	0
ASN136 On 31/12/2018 Spot Bond				82.88000		83.06000			0.00	0	0
Total ASN136 SPOT									0.00	0	0
Total For ASN136									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN13: On 31/01/2022 Spot Bond			3.35000	139.57201	3.23000	140.29121				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN14: On 30/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14: On 31/12/2018 Spot Bond				82.88000		83.06031				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN14: On 20/06/2017 Spot Bond				100.27979		100.25581				0.00	0	0
Total ASN142 SPOT										0.00	0	0
Total For ASN142										0.00	0	0
ASN14: On 20/06/2020 Spot Bond				102.80016		102.77780				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14: On 28/04/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14: On 20/06/2021 Spot Bond				58.51370		58.51370				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14: On 04/05/2021 Spot Bond				101.37604		101.35061				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14: On 04/05/2021 Spot Bond				101.37604		101.35061				0.00	360,000,000	180,000,000
Total ASN147 SPOT										0.00	360,000,000	180,000,000
Total For ASN147										0.00	360,000,000	180,000,000
ASN14: On 31/01/2022 Spot Bond			3.39500	139.29203	3.27500	140.00939				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15: On 31/05/2021 Spot Bond				104.56494		105.36828				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15: On 04/05/2021 Spot Bond				100.77553		100.74993				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN15: On 31/03/2031 Spot Bond			3.81000	157.85872	3.74000	158.86005			0.00	0	0
Total ASN154 SPOT									0.00	0	0
Total For ASN154									0.00	0	0
ASN15: On 29/06/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN156 SPOT									0.00	0	0
Total For ASN156									0.00	0	0
ASN15: On 06/07/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN157 SPOT									0.00	0	0
Total For ASN157									0.00	0	0
ASN15: On 27/07/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN159 SPOT									0.00	0	0
Total For ASN159									0.00	0	0
ASN16: On 08/08/2021 Spot Bond				101.35308		101.32755			0.00	0	0
Total ASN160 SPOT									0.00	0	0
Total For ASN160									0.00	0	0
ASN16: On 19/08/2021 Spot Bond				101.01193		100.98703			0.00	0	0
Total ASN161 SPOT									0.00	0	0
Total For ASN161									0.00	0	0
ASN16: On 29/08/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN163 SPOT									0.00	0	0
Total For ASN163									0.00	0	0
ASN16: On 06/09/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN164 SPOT									0.00	0	0
Total For ASN164									0.00	0	0
ASN16: On 20/06/2021 Spot Bond				100.30308		100.27696			0.00	0	0
Total ASN165 SPOT									0.00	0	0
Total For ASN165									0.00	0	0
ASN17: On 22/11/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN172 SPOT									0.00	0	0
Total For ASN172									0.00	0	0
ASN17: On 30/05/2017 Spot Bond				100.69780		100.67646			0.00	0	0
Total ASN173 SPOT									0.00	0	0
Total For ASN173									0.00	0	0
ASN17: On 02/12/2019 Spot Bond				100.72874		100.70477			0.00	0	0
Total ASN174 SPOT									0.00	0	0
Total For ASN174									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN176 On 21/12/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN177 On 23/12/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN179 On 25/02/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN179 SPOT										0.00	0	0
Total For ASN179										0.00	0	0
ASN181 On 20/06/2022 Spot Bond			100.00000	0.92485	100.00000	0.92234				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN38U On 20/12/2017 Spot Bond			100.00000	56.56491	100.00000	56.42788				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39U On 20/12/2017 Spot Bond			100.00000	56.61502	100.00000	56.47787			20,000,000,000,000.00	200,000,000	100,000,000	
Total ASN39U SPOT									20,000,000,000,000.00	200,000,000	100,000,000	
Total For ASN39U									20,000,000,000,000.00	200,000,000	100,000,000	
ASN40U On 20/12/2017 Spot Bond			100.00000	56.38949	100.00000	56.25288				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN50U On 16/03/2018 Spot Bond			100.00000	56.89673	100.00000	56.75889				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN75U On 20/09/2020 Spot Bond			100.00000	5.64621	100.00000	5.63253				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN89U On 02/10/2018 Spot Bond			100.00000	32.07439	100.00000	31.99496				0.00	0	20,000,000
Total ASN89U SPOT										0.00	0	20,000,000
Total For ASN89U										0.00	0	20,000,000
BAR001 On 12/06/2018 Spot Bond				100.42953		100.40724				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			8.98500	101.09595	9.00500	101.04375				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW13 On 17/04/2017 Spot Bond				101.83489		101.81336			0.00	0	0
Total BAW13 SPOT									0.00	0	0
Total For BAW13									0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.35160		100.32780			0.00	0	0
Total BAW17 SPOT									0.00	0	0
Total For BAW17									0.00	0	0
BAW17 On 05/12/2018 Spot Bond			100.00000	29.73372	100.00000	29.66169			0.00	0	0
Total BAW17/JIBAR SPOT									0.00	0	0
Total For BAW17/JIBAR									0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.31889		100.29452			0.00	0	900,000,000
Total BAW18 SPOT									0.00	0	900,000,000
Total For BAW18									0.00	0	900,000,000
BAW19 On 05/12/2020 Spot Bond			10.37000	100.59116	10.38000	100.53367		20,740,000,000,000.00	2,000,000,000	1,000,000,000	
Total BAW19 SPOT								20,740,000,000,000.00	2,000,000,000	1,000,000,000	
Total For BAW19								20,740,000,000,000.00	2,000,000,000	1,000,000,000	
BAW21 On 24/03/2022 Spot Bond			9.99000	97.49667	10.00000	97.43297		0.00	0	0	
Total BAW21 SPOT								0.00	0	0	
Total For BAW21								0.00	0	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	100.15339	9.30000	100.12865		0.00	0	0	
Total BAW21/R208 SPOT								0.00	0	0	
Total For BAW21/R208								0.00	0	0	
BAW22 On 07/12/2022 Spot Bond				100.62670		100.60197		0.00	0	0	
Total BAW22 SPOT								0.00	0	0	
Total For BAW22								0.00	0	0	
BAW23 On 15/10/2017 Spot Bond			100.00000	61.66352	100.00000	61.51082		0.00	0	0	
Total BAW23U SPOT								0.00	0	0	
Total For BAW23U								0.00	0	0	
BAW24 On 30/09/2019 Spot Bond				100.57818		100.55542		0.00	0	0	
Total BAW24 SPOT								0.00	0	0	
Total For BAW24								0.00	0	0	
BAW3 On 02/10/2017 Spot Bond				100.63490		100.61295		0.00	0	0	
Total BAW3 SPOT								0.00	0	0	
Total For BAW3								0.00	0	0	
BAW8 On 02/10/2017 Spot Bond			9.20000	100.30414	9.22000	100.26962		0.00	0	0	
Total BAW8 SPOT								0.00	0	0	
Total For BAW8								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA08 On 31/12/2017 Spot Bond			12.11754	99.75723	12.09207	102.54977				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			12.28321	99.57117	12.27553	99.54004				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond			9.45000	100.40689	11.99500	99.74759			29,673,000,000,000.00		3,140,000,000	520,000,000
Total BAYA24 SPOT									29,673,000,000,000.00		3,140,000,000	520,000,000
Total For BAYA24									29,673,000,000,000.00		3,140,000,000	520,000,000
BAYA25 On 30/06/2017 Spot Bond				100.00000	0.00000	99.96857				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond			11.90000	99.19844	11.92000	99.15658				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA27 On 30/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				99.99960		99.96945				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond			11.56000	100.82901	11.58000	100.77518				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				99.99926		99.96991				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				99.99921		99.96919				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				99.20533		99.17319				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				96.69032		96.58474				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA39 On 30/09/2018 Spot Bond				98.84985		98.81766				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				97.27566		97.39417				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				99.99955		99.96953				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	99.97091				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA44 On 31/03/2017 Spot Bond				100.00000	0.00000	99.97091				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				99.99966		99.96964				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA50 On 31/03/2017 Spot Bond				100.00000	0.00000	99.97465				0.00	0	0
Total BAYA50 SPOT										0.00	0	0
Total For BAYA50										0.00	0	0
BAYA51 On 31/03/2019 Spot Bond				100.00000	0.00000	99.96597				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA52 On 31/03/2019 Spot Bond				99.99957		99.96729				0.00	0	313,657,300
Total BAYA52 SPOT										0.00	0	313,657,300
Total For BAYA52										0.00	0	313,657,300
BAYA53 On 30/09/2017 Spot Bond				99.99964		99.97429				0.00	0	0
Total BAYA53 SPOT										0.00	0	0
Total For BAYA53										0.00	0	0
BAYA54 On 30/09/2019 Spot Bond				99.99970		99.96742				0.00	0	465,617,900
Total BAYA54 SPOT										0.00	0	465,617,900
Total For BAYA54										0.00	0	465,617,900
BAYB04 On 31/03/2017 Spot Bond			14.19441	102.95810	14.19441	102.95810				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB05 On 30/06/2019 Spot Bond				99.99939		99.96074				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB06 On 31/12/2019 Spot Bond				99.99920		99.96055				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond				99.99929		99.96064				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond				99.99904		99.95907				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB09 On 30/09/2018 Spot Bond				99.99935		99.96534				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	18.69001	100.00000	18.64372				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	17.01001	100.00000	16.96789				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3U On 30/06/2035 Spot Bond			100.00000	10.50001	100.00000	10.47401				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4U On 30/06/2035 Spot Bond			100.00000	10.52551	100.00000	10.50001				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5U On 30/06/2035 Spot Bond			100.00000	12.69501	100.00000	12.66357				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6U On 30/06/2035 Spot Bond			100.00000	11.00001	100.00000	10.97277				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC117U On 02/05/2017 Spot Bond			100.00000	91.93955	100.00000	91.70854				0.00	0	0
Total BC117U SPOT										0.00	0	0
Total For BC117U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BC118L On 15/05/2017 Spot Bond			100.00000	89.02439	100.00000	88.80779			0.00	0	0
Total BC118U SPOT									0.00	0	0
Total For BC118U									0.00	0	0
BC119L On 24/05/2017 Spot Bond			100.00000	87.11217	100.00000	86.90476			0.00	0	0
Total BC119U SPOT									0.00	0	0
Total For BC119U									0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				101.55011		101.52791			0.00	1,340,000,000	1,340,000,000
Total BCJ04 SPOT									0.00	1,340,000,000	1,340,000,000
Total For BCJ04									0.00	1,340,000,000	1,340,000,000
BCJ06 On 07/07/2017 Spot Bond				99.84992		99.82838			0.00	0	0
Total BCJ06 SPOT									0.00	0	0
Total For BCJ06									0.00	0	0
BCJ09 On 25/07/2017 Spot Bond				101.53397		101.51134			0.00	0	0
Total BCJ09 SPOT									0.00	0	0
Total For BCJ09									0.00	0	0
BCJ10 On 12/07/2017 Spot Bond				101.90367		101.88018			0.00	0	0
Total BCJ10 SPOT									0.00	0	0
Total For BCJ10									0.00	0	0
BCJ11 On 14/11/2017 Spot Bond				101.06333		101.04073			0.00	0	0
Total BCJ11 SPOT									0.00	0	0
Total For BCJ11									0.00	0	0
BCJ12 On 23/03/2018 Spot Bond			8.65000	100.18426	8.65000	100.16121			0.00	0	0
Total BCJ12 SPOT									0.00	0	0
Total For BCJ12									0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	18.48116	100.00000	18.43638			0.00	0	0
Total BCP3U SPOT									0.00	0	0
Total For BCP3U									0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	18.48116	100.00000	18.43638			0.00	0	0
Total BCP4U SPOT									0.00	0	0
Total For BCP4U									0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.51000	197.92885	2.43500	198.14070			0.00	0	0
Total BD0202 SPOT									0.00	0	0
Total For BD0202									0.00	0	0
BD0205 On 28/04/2028 Spot Bond			8.75000	173.99625	8.74000	174.14000			0.00	0	0
Total BD0205 SPOT									0.00	0	0
Total For BD0205									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0206 On 02/03/2028 Spot Bond			8.75000	174.51268	8.74000	174.65471			0.00	0	0
Total BD0206 SPOT									0.00	0	0
Total For BD0206									0.00	0	0
BD0302 On 18/04/2028 Spot Bond			9.13500	96.68028	9.12500	96.72202			0.00	0	0
Total BD0302 SPOT									0.00	0	0
Total For BD0302									0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BD311E SPOT									0.00	0	0
Total For BD311E									0.00	0	0
BEER02 On 28/03/2018 Spot Bond			8.21000	99.04327	8.23000	99.00303			0.00	0	0
Total BEER02 SPOT									0.00	0	0
Total For BEER02									0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	9.39594	100.00000	9.37242			0.00	0	0
Total BG1A7U SPOT									0.00	0	0
Total For BG1A7U									0.00	0	0
BG1A8U On 21/11/2032 Spot Bond			100.00000	8.13099	100.00000	8.11064			0.00	0	0
Total BG1A8U SPOT									0.00	0	0
Total For BG1A8U									0.00	0	0
BG1B2U On 23/11/2032 Spot Bond			100.00000	8.13099	100.00000	8.11064			0.00	0	0
Total BG1B2U SPOT									0.00	0	0
Total For BG1B2U									0.00	0	0
BG1C2U On 21/11/2032 Spot Bond			100.00000	8.62598	100.00000	8.60437			0.00	0	0
Total BG1C2U SPOT									0.00	0	0
Total For BG1C2U									0.00	0	0
BG1D2U On 21/11/2032 Spot Bond			100.00000	0.00009	100.00000	0.00009			0.00	0	0
Total BG1D2U SPOT									0.00	0	0
Total For BG1D2U									0.00	0	0
BG1E2U On 21/11/2032 Spot Bond			100.00000	11.54087	100.00000	11.51197			0.00	0	0
Total BG1E2U SPOT									0.00	0	0
Total For BG1E2U									0.00	0	0
BG1F2U On 21/11/2032 Spot Bond			100.00000	15.94071	100.00000	15.90079			0.00	0	0
Total BG1F2U SPOT									0.00	0	0
Total For BG1F2U									0.00	0	0
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BG42C SPOT									0.00	0	0
Total For BG42C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BGL01 On 19/11/2024 Spot Bond				101.83416		101.80669				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2019 Spot Bond			10.73000	104.15843	10.74000	104.10585				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2025 Spot Bond				102.19930		102.17105				0.00	0	0
Total BGL03 SPOT										0.00	0	0
Total For BGL03										0.00	0	0
BGL04 On 05/02/2025 Spot Bond			10.93000	99.36443	10.94000	99.31157				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2025 Spot Bond			11.27000	101.07847	11.28000	101.02049				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2025 Spot Bond				100.89200		100.86339				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2027 Spot Bond			11.88000	100.60262	11.88500	100.55152				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2027 Spot Bond				100.84492		100.81581				0.00	0	0
Total BGL08 SPOT										0.00	0	0
Total For BGL08										0.00	0	0
BGL09 On 29/09/2020 Spot Bond			11.27000	100.42744	11.28000	100.36919				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond				101.63194		101.60157				0.00	0	0
Total BGL10 SPOT										0.00	0	0
Total For BGL10										0.00	0	0
BGL11 On 05/05/2021 Spot Bond			11.65000	107.47063	11.66000	107.40463				0.00	0	0
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0
BGL12 On 20/08/2021 Spot Bond				102.25256		102.22377				0.00	100,000,000	50,000,000
Total BGL12 SPOT										0.00	100,000,000	50,000,000
Total For BGL12										0.00	100,000,000	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL13 On 20/08/2021 Spot Bond			11.69000	101.40481	11.70000	101.33932			0.00	0	0
Total BGL13 SPOT									0.00	0	0
Total For BGL13									0.00	0	0
BGL14 On 03/11/2021 Spot Bond				101.72520		101.69472			0.00	0	0
Total BGL14 SPOT									0.00	0	0
Total For BGL14									0.00	0	0
BGL15 On 17/03/2022 Spot Bond				100.46076		100.43141			0.00	180,000,000	90,000,000
Total BGL15 SPOT									0.00	180,000,000	90,000,000
Total For BGL15									0.00	180,000,000	90,000,000
BGR04 On 28/02/2018 Spot Bond				100.74315		100.71918			0.00	0	0
Total BGR04 SPOT									0.00	0	0
Total For BGR04									0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.89961		100.87678			0.00	0	150,000,000
Total BID04 SPOT									0.00	0	150,000,000
Total For BID04									0.00	0	150,000,000
BID05 On 26/06/2019 Spot Bond				99.16440		99.14111			0.00	0	0
Total BID05 SPOT									0.00	0	0
Total For BID05									0.00	0	0
BID06 On 30/06/2019 Spot Bond			9.01000	101.87993	9.03000	101.81533		45,141,001,000,000.00	5,010,100,000	2,810,100,000	
Total BID06 SPOT								15,141,001,000,000.00	5,010,100,000	2,810,100,000	
Total For BID06								15,141,001,000,000.00	5,010,100,000	2,810,100,000	
BLG1A6 On 21/11/2032 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BLG1A6 SPOT									0.00	0	0
Total For BLG1A6									0.00	0	0
BPPF01 On 22/03/2018 Spot Bond				100.20800		100.18635			0.00	0	0
Total BPPF01 SPOT									0.00	0	0
Total For BPPF01									0.00	0	0
BPPF02 On 22/03/2020 Spot Bond				100.22472		100.20118			0.00	0	0
Total BPPF02 SPOT									0.00	0	0
Total For BPPF02									0.00	0	0
BSR17 On 19/06/2018 Spot Bond				100.92246		100.89248			0.00	0	0
Total BSR17 SPOT									0.00	0	0
Total For BSR17									0.00	0	0
BTC152 On 17/05/2017 Spot Bond				98.98774		98.96621			0.00	0	0
Total BTC152 SPOT									0.00	0	0
Total For BTC152									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC16(On 03/04/2017 Spot Bond				100.45568		100.42888				0.00	0	0
Total BTC160 SPOT										0.00	0	0
Total For BTC160										0.00	0	0
BTC16(On 05/04/2017 Spot Bond				99.89431		99.87318				0.00	0	0
Total BTC161 SPOT										0.00	0	0
Total For BTC161										0.00	0	0
BTC16(On 10/04/2017 Spot Bond				99.78876		99.76764				0.00	0	0
Total BTC162 SPOT										0.00	0	0
Total For BTC162										0.00	0	0
BTC16(On 03/05/2017 Spot Bond				99.30316		99.28205				0.00	0	0
Total BTC163 SPOT										0.00	0	0
Total For BTC163										0.00	0	0
BTC16(On 10/05/2017 Spot Bond				99.16024		99.13924				0.00	0	0
Total BTC164 SPOT										0.00	0	0
Total For BTC164										0.00	0	0
BTC16(On 17/05/2017 Spot Bond				99.01064		98.98959				0.00	0	0
Total BTC165 SPOT										0.00	0	0
Total For BTC165										0.00	0	0
BTC16(On 21/05/2017 Spot Bond				98.92659		98.90555				0.00	0	0
Total BTC166 SPOT										0.00	0	0
Total For BTC166										0.00	0	0
BTC16(On 02/06/2017 Spot Bond				98.67577		98.65475				0.00	0	0
Total BTC167 SPOT										0.00	0	0
Total For BTC167										0.00	0	0
BTC16(On 06/06/2017 Spot Bond				98.59181		98.57080				0.00	0	0
Total BTC168 SPOT										0.00	0	0
Total For BTC168										0.00	0	0
BTC16(On 07/06/2017 Spot Bond				98.57170		98.55069				0.00	0	0
Total BTC169 SPOT										0.00	0	0
Total For BTC169										0.00	0	0
BTC17(On 14/06/2017 Spot Bond				98.93144		98.88056				0.00	0	0
Total BTC170 SPOT										0.00	0	0
Total For BTC170										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.09856		100.01516				0.00	0	0
Total BWZ18B SPOT										0.00	0	0
Total For BWZ18B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BWZ20 On 27/03/2020 Spot Bond				100.10166		100.01750				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ1: On 19/11/2018 Spot Bond				100.99085		100.96651				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BWZJ1: On 10/11/2019 Spot Bond				101.27983		101.25474				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond				101.31301		101.28724				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	10.79712	100.00000	10.77038				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	10.79712	100.00000	10.77038				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	10.82651	100.00000	10.79970				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	10.82651	100.00000	10.79970				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	39.56381	100.00000	46.81156				0.00	0	0
Total BYA49U SPOT										0.00	0	0
Total For BYA49U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	17.26397	100.00000	16.84096				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			15.26000	95.84176	15.28000	95.77938				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond				103.12980		103.10001				0.00	0	0
Total CBL13 SPOT										0.00	0	0
Total For CBL13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL14 On 01/02/2019 Spot Bond			13.06000	99.41004	13.08000	99.34393			0.00	0	0
Total CBL14 SPOT									0.00	0	0
Total For CBL14									0.00	0	0
CBL16 On 18/05/2017 Spot Bond			8.56000	103.55429	8.58000	103.52754			0.00	0	0
Total CBL16 SPOT									0.00	0	0
Total For CBL16									0.00	0	0
CBL17 On 23/08/2019 Spot Bond				99.12176		99.08712			0.00	0	0
Total CBL17 SPOT									0.00	0	0
Total For CBL17									0.00	0	0
CBL18 On 23/08/2019 Spot Bond			12.56000	98.04521	12.58000	97.97258		1,507,200,000,000.00	120,000,000	60,000,000	
Total CBL18 SPOT								1,507,200,000,000.00	120,000,000	60,000,000	
Total For CBL18								1,507,200,000,000.00	120,000,000	60,000,000	
CBL20 On 14/12/2019 Spot Bond				99.39552		99.36259			0.00	1,200,000,000	400,000,000
Total CBL20 SPOT									0.00	1,200,000,000	400,000,000
Total For CBL20									0.00	1,200,000,000	400,000,000
CBL22 On 06/05/2020 Spot Bond			9.97000	99.54969	9.98000	99.49742			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CBL23 On 18/05/2018 Spot Bond				101.06001		101.03389			0.00	0	0
Total CBL23 SPOT									0.00	0	0
Total For CBL23									0.00	0	0
CBL24 On 21/11/2020 Spot Bond				101.56947		101.54285			0.00	0	0
Total CBL24 SPOT									0.00	0	0
Total For CBL24									0.00	0	0
CBL25 On 06/05/2019 Spot Bond				101.40418		101.37866			0.00	0	0
Total CBL25 SPOT									0.00	0	0
Total For CBL25									0.00	0	0
CBL26 On 06/05/2021 Spot Bond			10.27000	107.18196	10.28000	107.11893			0.00	0	0
Total CBL26 SPOT									0.00	0	0
Total For CBL26									0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.55500	112.37722	10.54500	112.39297			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.68000	108.05768	10.67000	108.07772		14,952,000,000,000.00	1,400,000,000	350,000,000	
Total CCT02 SPOT								14,952,000,000,000.00	1,400,000,000	350,000,000	
Total For CCT02								14,952,000,000,000.00	1,400,000,000	350,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT03 On 15/03/2025 Spot Bond			10.63000	103.27269	10.62000	103.29746			0.00	0	0
Total CCT03 SPOT									0.00	0	0
Total For CCT03									0.00	0	0
CGR14 On 13/02/2018 Spot Bond				103.82145		103.79613			0.00	0	0
Total CGR14 SPOT									0.00	0	0
Total For CGR14									0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	106.62080	10.00000	106.59290			0.00	0	0
Total CGR14/JIBAR SPOT									0.00	0	0
Total For CGR14/JIBAR									0.00	0	0
CGR15 On 22/07/2017 Spot Bond				102.15753		102.12755			0.00	0	0
Total CGR15 SPOT									0.00	0	0
Total For CGR15									0.00	0	0
CGR16 On 22/09/2017 Spot Bond				100.26682		100.23857			0.00	0	0
Total CGR16 SPOT									0.00	0	0
Total For CGR16									0.00	0	0
CGR17 On 24/10/2017 Spot Bond				102.01293		101.98324			0.00	0	0
Total CGR17 SPOT									0.00	0	0
Total For CGR17									0.00	0	0
CGR18 On 04/05/2018 Spot Bond			100.00000	37.61301	100.00000	37.51883			0.00	0	0
Total CGR18U SPOT									0.00	0	0
Total For CGR18U									0.00	0	0
CGR19 On 04/06/2018 Spot Bond			100.00000	41.68517	100.00000	41.58418			0.00	0	0
Total CGR19U SPOT									0.00	0	0
Total For CGR19U									0.00	0	0
CGR20 On 03/07/2018 Spot Bond			100.00000	46.13580	100.00000	46.02155			0.00	0	0
Total CGR20U SPOT									0.00	0	0
Total For CGR20U									0.00	0	0
CGR21 On 12/10/2020 Spot Bond				102.54220		102.51033			0.00	0	0
Total CGR21 SPOT									0.00	0	0
Total For CGR21									0.00	0	0
CGR23 On 08/02/2019 Spot Bond				101.60051		101.57006			0.00	0	0
Total CGR23 SPOT									0.00	0	0
Total For CGR23									0.00	0	0
CGR24 On 08/02/2021 Spot Bond				101.73811		101.70492			0.00	0	0
Total CGR24 SPOT									0.00	0	0
Total For CGR24									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR25 On 27/06/2019 Spot Bond				100.12136		100.03251			0.00	0	0
Total CGR25 SPOT									0.00	0	0
Total For CGR25									0.00	0	0
CGR26 On 27/06/2017 Spot Bond				100.09689		100.01387			0.00	0	0
Total CGR26 SPOT									0.00	0	0
Total For CGR26									0.00	0	0
CGR27 On 25/11/2019 Spot Bond				101.00534		100.97506			0.00	0	0
Total CGR27 SPOT									0.00	0	0
Total For CGR27									0.00	0	0
CGR28 On 08/02/2018 Spot Bond				101.28273		101.25860			0.00	0	0
Total CGR28 SPOT									0.00	0	0
Total For CGR28									0.00	0	0
CGR29 On 08/02/2021 Spot Bond				101.64852		101.61711			0.00	0	0
Total CGR29 SPOT									0.00	0	0
Total For CGR29									0.00	0	0
CGR30 On 08/05/2017 Spot Bond			100.00000	90.57072	100.00000	90.34653			0.00	0	0
Total CGR30 SPOT									0.00	0	0
Total For CGR30									0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.00004		99.97402			0.00	0	0
Total CIG03 SPOT									0.00	0	0
Total For CIG03									0.00	0	0
CIG04 On 30/06/2018 Spot Bond				99.99965		99.97270			0.00	0	0
Total CIG04 SPOT									0.00	0	0
Total For CIG04									0.00	0	0
CIG05 On 30/06/2019 Spot Bond				99.99978		99.97175			0.00	0	0
Total CIG05 SPOT									0.00	0	0
Total For CIG05									0.00	0	0
CIG06 On 28/08/2018 Spot Bond				100.88900		100.86146			0.00	0	0
Total CIG06 SPOT									0.00	0	0
Total For CIG06									0.00	0	0
CIG07 On 28/08/2020 Spot Bond				100.95145		100.92187			0.00	400,000,000	100,000,000
Total CIG07 SPOT									0.00	400,000,000	100,000,000
Total For CIG07									0.00	400,000,000	100,000,000
CIG09L On 07/06/2019 Spot Bond			100.00000	23.68567	100.00000	23.62829			0.00	0	0
Total CIG09U SPOT									0.00	0	0
Total For CIG09U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CIG10 On 29/07/2019 Spot Bond				101.72090		101.69315			0.00	0	0
Total CIG10 SPOT									0.00	0	0
Total For CIG10									0.00	0	0
CIG11 On 29/07/2020 Spot Bond				101.76477		101.73627			0.00	0	0
Total CIG11 SPOT									0.00	0	0
Total For CIG11									0.00	0	0
CIG12 On 29/07/2021 Spot Bond				101.83483		101.80514			0.00	0	0
Total CIG12 SPOT									0.00	0	0
Total For CIG12									0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA1U SPOT									0.00	0	0
Total For CLA1U									0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA2U SPOT									0.00	0	0
Total For CLA2U									0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA3U SPOT									0.00	0	0
Total For CLA3U									0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLB1U SPOT									0.00	0	0
Total For CLB1U									0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLC1U SPOT									0.00	0	0
Total For CLC1U									0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	102.45446	10.11000	102.42655			0.00	0	0
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	135.91175	3.14000	135.88254			0.00	0	0
Total CLN193 SPOT									0.00	0	0
Total For CLN193									0.00	0	0
CLN198 On 13/09/2021 Spot Bond			3.32000	134.23384	3.20000	134.86966			0.00	0	0
Total CLN198 SPOT									0.00	0	0
Total For CLN198									0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	106.62100	10.00000	106.59300			0.00	0	0
Total CLN230/JIBAR SPOT									0.00	0	0
Total For CLN230/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN23 On 25/11/2020 Spot Bond			10.00000	106.62100	10.00000	106.59300			0.00	0	0
Total CLN231/JIBAR SPOT									0.00	0	0
Total For CLN231/JIBAR									0.00	0	0
CLN24 On 24/02/2019 Spot Bond			13.50000	94.11294	13.50000	94.07898			0.00	0	0
Total CLN242 SPOT									0.00	0	0
Total For CLN242									0.00	0	0
CLN24 On 24/02/2019 Spot Bond			9.35000	100.88743	9.35000	100.86196			0.00	0	0
Total CLN243 SPOT									0.00	0	0
Total For CLN243									0.00	0	0
CLN26 On 26/03/2019 Spot Bond			9.49000	100.41178	9.51000	100.35092			0.00	0	0
Total CLN262 SPOT									0.00	0	0
Total For CLN262									0.00	0	0
CLN26 On 30/04/2017 Spot Bond				101.55513		101.53164			0.00	0	0
Total CLN268 SPOT									0.00	0	0
Total For CLN268									0.00	0	0
CLN26 On 20/06/2017 Spot Bond				100.70561		100.68144			0.00	0	0
Total CLN269 SPOT									0.00	0	0
Total For CLN269									0.00	0	0
CLN27 On 20/06/2017 Spot Bond				100.32044		100.29680			0.00	0	0
Total CLN272 SPOT									0.00	0	0
Total For CLN272									0.00	0	0
CLN27 On 20/06/2017 Spot Bond				100.27979		100.25581			0.00	0	0
Total CLN273 SPOT									0.00	0	0
Total For CLN273									0.00	0	0
CLN27 On 20/06/2017 Spot Bond				100.31391		100.29019			0.00	0	0
Total CLN274 SPOT									0.00	0	0
Total For CLN274									0.00	0	0
CLN27 On 22/05/2017 Spot Bond				100.91533		100.89169			0.00	0	0
Total CLN275 SPOT									0.00	0	0
Total For CLN275									0.00	0	0
CLN27 On 25/05/2017 Spot Bond				100.91765		100.89015			0.00	0	0
Total CLN277 SPOT									0.00	0	0
Total For CLN277									0.00	0	0
CLN27 On 20/06/2017 Spot Bond				100.33727		100.31390			0.00	0	0
Total CLN278 SPOT									0.00	0	0
Total For CLN278									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN28(On 07/06/2017 Spot Bond				100.69972		100.67660			0.00	0	0
Total CLN280 SPOT									0.00	0	0
Total For CLN280									0.00	0	0
CLN28(On 10/08/2017 Spot Bond				101.30992		101.28581			0.00	0	0
Total CLN288 SPOT									0.00	0	0
Total For CLN288									0.00	0	0
CLN28(On 30/08/2017 Spot Bond				100.87724		100.85322			0.00	0	0
Total CLN289 SPOT									0.00	0	0
Total For CLN289									0.00	0	0
CLN29(On 26/06/2017 Spot Bond				100.13483		100.04772			0.00	0	0
Total CLN290 SPOT									0.00	0	0
Total For CLN290									0.00	0	0
CLN29(On 26/06/2017 Spot Bond				100.11156		100.02420			0.00	0	0
Total CLN291 SPOT									0.00	0	0
Total For CLN291									0.00	0	0
CLN29(On 26/06/2017 Spot Bond				100.54289		100.46039			0.00	1,592,817,000	1,592,817,000
Total CLN292 SPOT									0.00	1,592,817,000	1,592,817,000
Total For CLN292									0.00	1,592,817,000	1,592,817,000
CLN29(On 25/11/2020 Spot Bond			10.00000	106.62100	10.00000	106.59300			0.00	0	0
Total CLN292/JIBAR SPOT									0.00	0	0
Total For CLN292/JIBAR									0.00	0	0
CLN29(On 30/06/2017 Spot Bond				99.98303		99.95656			0.00	0	0
Total CLN293 SPOT									0.00	0	0
Total For CLN293									0.00	0	0
CLN29(On 26/06/2017 Spot Bond				100.11049		100.02338			0.00	0	0
Total CLN294 SPOT									0.00	0	0
Total For CLN294									0.00	0	0
CLN29(On 30/06/2017 Spot Bond				100.01289		99.98636			0.00	0	0
Total CLN295 SPOT									0.00	0	0
Total For CLN295									0.00	0	0
CLN29(On 20/12/2017 Spot Bond				100.31415		100.28702			0.00	0	0
Total CLN296 SPOT									0.00	0	0
Total For CLN296									0.00	0	0
CLN29(On 30/06/2017 Spot Bond				100.00911		99.98267			0.00	0	0
Total CLN297 SPOT									0.00	0	0
Total For CLN297									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN298 On 30/06/2017 Spot Bond				100.08696		100.06136			0.00	0	0
Total CLN298 SPOT									0.00	0	0
Total For CLN298									0.00	0	0
CLN299 On 30/06/2017 Spot Bond				100.02626		99.99987			0.00	0	0
Total CLN299 SPOT									0.00	0	0
Total For CLN299									0.00	0	0
CLN301 On 20/12/2017 Spot Bond				154.78922		154.78922			0.00	0	0
Total CLN301 SPOT									0.00	0	0
Total For CLN301									0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.65603		100.63051			0.00	0	0
Total CLN302 SPOT									0.00	0	0
Total For CLN302									0.00	0	0
CLN303 On 20/12/2017 Spot Bond				155.36166		155.36166			0.00	0	0
Total CLN303 SPOT									0.00	0	0
Total For CLN303									0.00	0	0
CLN304 On 20/12/2017 Spot Bond				154.09803		154.09803			0.00	0	0
Total CLN304 SPOT									0.00	0	0
Total For CLN304									0.00	0	0
CLN305 On 20/12/2017 Spot Bond				154.94219		154.94219			0.00	0	0
Total CLN305 SPOT									0.00	0	0
Total For CLN305									0.00	0	0
CLN313 On 14/11/2022 Spot Bond				101.25451		101.22761			0.00	0	0
Total CLN313 SPOT									0.00	0	0
Total For CLN313									0.00	0	0
CLN314 On 14/11/2022 Spot Bond			11.12000	97.11093	11.12500	97.06225			0.00	0	0
Total CLN314 SPOT									0.00	0	0
Total For CLN314									0.00	0	0
CLN315 On 20/03/2023 Spot Bond			11.64000	93.64825	11.64500	93.59927			0.00	0	0
Total CLN315 SPOT									0.00	0	0
Total For CLN315									0.00	0	0
CLN316 On 30/06/2017 Spot Bond				100.02521		99.99989			0.00	0	0
Total CLN316 SPOT									0.00	0	0
Total For CLN316									0.00	0	0
CLN317 On 20/03/2023 Spot Bond				100.31852		100.29100			0.00	0	0
Total CLN317 SPOT									0.00	0	0
Total For CLN317									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN318 On 14/11/2022 Spot Bond				101.23017		101.20381				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN319 On 24/07/2017 Spot Bond				101.70769		101.68270				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN320 On 30/04/2018 Spot Bond				101.66047		101.63328				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN321 On 30/04/2018 Spot Bond			8.80500	103.65963	8.80500	103.63495				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN322 On 24/07/2017 Spot Bond				101.72207		101.69686				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.29658		100.27106				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.30099		100.27507				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN326 On 20/06/2018 Spot Bond				100.31785		100.29038				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN327 On 20/06/2023 Spot Bond				100.30335		100.27721				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN328 On 20/06/2018 Spot Bond				100.32686		100.29858				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN332 On 30/06/2017 Spot Bond				100.02521		99.99989				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN335 On 30/06/2017 Spot Bond										0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN337 On 20/09/2018 Spot Bond				133.42329		133.42329			0.00	0	0
Total CLN337 SPOT									0.00	0	0
Total For CLN337									0.00	0	0
CLN339 On 28/07/2017 Spot Bond				101.58792		101.56243			0.00	70,000,000	70,000,000
Total CLN339 SPOT									0.00	70,000,000	70,000,000
Total For CLN339									0.00	70,000,000	70,000,000
CLN340 On 20/12/2018 Spot Bond				101.24217		101.21227			0.00	0	0
Total CLN340 SPOT									0.00	0	0
Total For CLN340									0.00	0	0
CLN341 On 30/06/2017 Spot Bond				100.02534		99.99989			0.00	140,000,000	70,000,000
Total CLN341 SPOT									0.00	140,000,000	70,000,000
Total For CLN341									0.00	140,000,000	70,000,000
CLN343 On 20/12/2023 Spot Bond				100.33829		100.30894			0.00	0	0
Total CLN343 SPOT									0.00	0	0
Total For CLN343									0.00	0	0
CLN344 On 20/12/2018 Spot Bond				100.27090		100.24773			0.00	0	0
Total CLN344 SPOT									0.00	0	0
Total For CLN344									0.00	0	0
CLN345 On 20/12/2023 Spot Bond				100.30959		100.28287			0.00	0	0
Total CLN345 SPOT									0.00	0	0
Total For CLN345									0.00	0	0
CLN346 On 28/07/2017 Spot Bond				101.57486		101.54959			0.00	0	0
Total CLN346 SPOT									0.00	0	0
Total For CLN346									0.00	0	0
CLN349 On 30/06/2017 Spot Bond				100.02468		99.99990			0.00	0	0
Total CLN349 SPOT									0.00	0	0
Total For CLN349									0.00	0	0
CLN350 On 28/10/2018 Spot Bond				101.49142		101.46756			0.00	0	0
Total CLN350 SPOT									0.00	0	0
Total For CLN350									0.00	0	0
CLN353 On 28/05/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN353 SPOT									0.00	0	0
Total For CLN353									0.00	0	0
CLN354 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN354 SPOT									0.00	0	0
Total For CLN354									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN358 On 30/04/2018 Spot Bond				101.57395		101.54869				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN359 On 24/07/2017 Spot Bond				101.69870		101.67386				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN360 On 20/03/2019 Spot Bond				100.26448		100.24190				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			10.30000	101.52990	10.30500	101.47755				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN363 On 20/03/2024 Spot Bond				100.28422		100.25982				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN364 On 06/08/2023 Spot Bond				101.60492		101.57554				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN365 On 20/03/2024 Spot Bond			12.44000	102.84615	12.44500	102.78918				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN366 On 06/08/2023 Spot Bond				101.66231		101.63183				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN367 On 06/08/2023 Spot Bond			12.47000	102.89789	12.47500	102.84183				0.00	0	180,000,000
Total CLN367 SPOT										0.00	0	180,000,000
Total For CLN367										0.00	0	180,000,000
CLN368 On 26/07/2022 Spot Bond			10.02000	106.26261	10.02000	106.23391				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN369 On 06/08/2023 Spot Bond				101.66231		101.63183				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN370 On 26/07/2022 Spot Bond				101.73715		101.71092				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN37 On 20/03/2024 Spot Bond				82.25223		82.19195			0.00	0	0
Total CLN371 SPOT									0.00	0	0
Total For CLN371									0.00	0	0
CLN37 On 20/09/2023 Spot Bond				100.28051		100.25645			0.00	0	0
Total CLN372 SPOT									0.00	0	0
Total For CLN372									0.00	0	0
CLN37 On 20/09/2023 Spot Bond				100.28551		100.26099			0.00	0	0
Total CLN373 SPOT									0.00	0	0
Total For CLN373									0.00	0	0
CLN37 On 20/06/2019 Spot Bond				100.28567		100.26115			0.00	1,000,000,000	500,000,000
Total CLN374 SPOT									0.00	1,000,000,000	500,000,000
Total For CLN374									0.00	1,000,000,000	500,000,000
CLN37 On 30/06/2017 Spot Bond				100.02618		99.99987			0.00	0	0
Total CLN375 SPOT									0.00	0	0
Total For CLN375									0.00	0	0
CLN37 On 20/03/2021 Spot Bond			9.67000	100.96779	9.68000	100.90940			0.00	0	0
Total CLN376 SPOT									0.00	0	0
Total For CLN376									0.00	0	0
CLN37 On 30/06/2017 Spot Bond				100.02368		100.00000			0.00	0	0
Total CLN377 SPOT									0.00	0	0
Total For CLN377									0.00	0	0
CLN37 On 20/06/2019 Spot Bond				100.31069		100.28388			0.00	0	0
Total CLN378 SPOT									0.00	0	0
Total For CLN378									0.00	0	0
CLN37 On 20/03/2024 Spot Bond			10.98000	98.25036	10.98000	98.22181			0.00	0	0
Total CLN379 SPOT									0.00	0	0
Total For CLN379									0.00	0	0
CLN38 On 20/09/2024 Spot Bond			11.00000	100.32060	11.00000	100.29141			0.00	0	0
Total CLN380 SPOT									0.00	0	0
Total For CLN380									0.00	0	0
CLN38 On 20/03/2021 Spot Bond				100.31465		100.28745			0.00	0	0
Total CLN382 SPOT									0.00	0	0
Total For CLN382									0.00	0	0
CLN38 On 22/07/2017 Spot Bond				101.64193		101.61833			0.00	0	0
Total CLN383 SPOT									0.00	0	0
Total For CLN383									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN384 On 20/09/2024 Spot Bond			12.23000	99.41225	12.23500	99.35630			0.00	0	0
Total CLN384 SPOT									0.00	0	0
Total For CLN384									0.00	0	0
CLN385 On 20/09/2024 Spot Bond				100.34049		100.31092			0.00	0	0
Total CLN385 SPOT									0.00	0	0
Total For CLN385									0.00	0	0
CLN386 On 20/03/2021 Spot Bond				100.28538		100.26086			0.00	0	0
Total CLN386 SPOT									0.00	0	0
Total For CLN386									0.00	0	0
CLN387 On 26/01/2021 Spot Bond				101.83269		101.80493			0.00	0	0
Total CLN387 SPOT									0.00	0	0
Total For CLN387									0.00	0	0
CLN388 On 20/09/2019 Spot Bond				100.30178		100.27578			0.00	0	0
Total CLN388 SPOT									0.00	0	0
Total For CLN388									0.00	0	0
CLN389 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN389 SPOT									0.00	0	0
Total For CLN389									0.00	0	0
CLN393 On 20/12/2019 Spot Bond				86.30848		86.30848			0.00	0	0
Total CLN393 SPOT									0.00	0	0
Total For CLN393									0.00	0	0
CLN394 On 20/09/2022 Spot Bond				100.28697		100.26232			0.00	0	0
Total CLN394 SPOT									0.00	0	0
Total For CLN394									0.00	0	0
CLN395 On 02/03/2018 Spot Bond				100.71713		100.69357			0.00	0	0
Total CLN395 SPOT									0.00	0	0
Total For CLN395									0.00	0	0
CLN396 On 20/03/2020 Spot Bond				100.30772		100.28118			0.00	2,700,000,000	2,700,000,000
Total CLN396 SPOT									0.00	2,700,000,000	2,700,000,000
Total For CLN396									0.00	2,700,000,000	2,700,000,000
CLN397 On 20/06/2020 Spot Bond				100.90492		100.87252			0.00	0	0
Total CLN397 SPOT									0.00	0	0
Total For CLN397									0.00	0	0
CLN398 On 14/11/2022 Spot Bond				101.19121		101.16573			0.00	0	0
Total CLN398 SPOT									0.00	0	0
Total For CLN398									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN399 On 14/11/2022 Spot Bond				101.18512		101.15977			0.00	160,000,000	80,000,000
Total CLN399 SPOT									0.00	160,000,000	80,000,000
Total For CLN399									0.00	160,000,000	80,000,000
CLN400 On 20/06/2020 Spot Bond				100.28686		100.26221			0.00	0	0
Total CLN400 SPOT									0.00	0	0
Total For CLN400									0.00	0	0
CLN401 On 20/06/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN401 SPOT									0.00	0	0
Total For CLN401									0.00	0	0
CLN402 On 30/06/2017 Spot Bond				100.02363		99.99992			0.00	0	0
Total CLN402 SPOT									0.00	0	0
Total For CLN402									0.00	0	0
CLN403 On 30/06/2017 Spot Bond				100.02363		99.99992			0.00	0	0
Total CLN403 SPOT									0.00	0	0
Total For CLN403									0.00	0	0
CLN404 On 21/02/2018 Spot Bond				101.19057		101.16024			0.00	0	0
Total CLN404 SPOT									0.00	0	0
Total For CLN404									0.00	0	0
CLN406 On 20/06/2020 Spot Bond				98.25758		98.25758			0.00	0	0
Total CLN406 SPOT									0.00	0	0
Total For CLN406									0.00	0	0
CLN407 On 20/06/2020 Spot Bond				100.28833		100.26355			0.00	0	0
Total CLN407 SPOT									0.00	0	0
Total For CLN407									0.00	0	0
CLN409 On 18/07/2020 Spot Bond				102.15355		102.12443			0.00	0	0
Total CLN409 SPOT									0.00	0	0
Total For CLN409									0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.31471		100.28751			0.00	0	0
Total CLN410 SPOT									0.00	0	0
Total For CLN410									0.00	0	0
CLN411 On 20/09/2020 Spot Bond				100.31618		100.28884			0.00	0	0
Total CLN411 SPOT									0.00	0	0
Total For CLN411									0.00	0	0
CLN412 On 18/07/2020 Spot Bond				102.16335		102.13409			0.00	0	0
Total CLN412 SPOT									0.00	0	0
Total For CLN412									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN41: On 20/09/2020 Spot Bond				100.31179		100.28485			0.00	0	0
Total CLN413 SPOT									0.00	0	0
Total For CLN413									0.00	0	0
CLN41: On 20/09/2020 Spot Bond				100.36726		100.33523			0.00	0	0
Total CLN414 SPOT									0.00	0	0
Total For CLN414									0.00	0	0
CLN41: On 20/09/2020 Spot Bond				100.32641		100.29813			0.00	0	0
Total CLN415 SPOT									0.00	0	0
Total For CLN415									0.00	0	0
CLN41: On 18/07/2020 Spot Bond				102.29078		102.25970			0.00	0	0
Total CLN416 SPOT									0.00	0	0
Total For CLN416									0.00	0	0
CLN41: On 20/09/2020 Spot Bond			4.00000	112.57574	4.00000	112.57574			0.00	0	0
Total CLN417 SPOT									0.00	0	0
Total For CLN417									0.00	0	0
CLN41: On 23/09/2020 Spot Bond				100.23654		100.20832			0.00	0	0
Total CLN418 SPOT									0.00	0	0
Total For CLN418									0.00	0	0
CLN41: On 20/12/2020 Spot Bond				100.34106		100.31144			0.00	0	0
Total CLN419 SPOT									0.00	0	0
Total For CLN419									0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	47.30216	7.01000	47.29338			0.00	0	0
Total CLN42 SPOT									0.00	0	0
Total For CLN42									0.00	0	0
CLN42: On 20/12/2020 Spot Bond				100.34398		100.31409			0.00	0	0
Total CLN420 SPOT									0.00	0	0
Total For CLN420									0.00	0	0
CLN42: On 26/01/2021 Spot Bond				102.25672		102.22220			0.00	0	0
Total CLN421 SPOT									0.00	0	0
Total For CLN421									0.00	0	0
CLN42: On 20/12/2020 Spot Bond				110.54730		110.54730			0.00	0	0
Total CLN422 SPOT									0.00	0	0
Total For CLN422									0.00	0	0
CLN42: On 20/12/2020 Spot Bond				106.51000		106.51000			0.00	0	0
Total CLN423 SPOT									0.00	0	0
Total For CLN423									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN424 On 20/12/2020 Spot Bond				107.56110		107.56110				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN425 On 20/12/2020 Spot Bond				103.41649		103.39239				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN426 On 20/12/2020 Spot Bond				107.33250		107.33250				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN427 On 20/12/2018 Spot Bond				101.57795		101.55213				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN428 On 15/11/2020 Spot Bond				101.20131		101.17496				0.00	0	0
Total CLN428 SPOT										0.00	0	0
Total For CLN428										0.00	0	0
CLN429 On 20/12/2020 Spot Bond				100.40222		100.36698				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN430 On 20/12/2020 Spot Bond				113.65246		113.65246				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN431 On 20/12/2020 Spot Bond				116.14307		116.14307				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN432 On 20/12/2020 Spot Bond				115.25712		115.25712				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN433 On 20/12/2020 Spot Bond				121.52148		121.52148				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN434 On 20/12/2020 Spot Bond				114.44471		114.44471				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN435 On 30/06/2017 Spot Bond				100.14518		100.12333				0.00	0	0
Total CLN435 SPOT										0.00	0	0
Total For CLN435										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN436 On 20/12/2020 Spot Bond				100.31328		100.28621				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN437 On 20/12/2020 Spot Bond				100.30010		100.27424				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN439 On 03/02/2021 Spot Bond				101.52714		101.50080				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN440 On 20/03/2021 Spot Bond				115.41678		115.41678				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN441 On 20/03/2021 Spot Bond				100.54625		100.49772				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN442 On 07/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN442 SPOT										0.00	0	0
Total For CLN442										0.00	0	0
CLN444 On 23/05/2021 Spot Bond				101.01410		100.98705				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN445 On 24/05/2021 Spot Bond			10.27000	107.50940	10.28000	107.44578				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN446 On 20/06/2017 Spot Bond				100.05881		100.03875				0.00	0	0
Total CLN446 SPOT										0.00	0	0
Total For CLN446										0.00	0	0
CLN447 On 20/06/2017 Spot Bond				100.20329		100.18403				0.00	0	0
Total CLN447 SPOT										0.00	0	0
Total For CLN447										0.00	0	0
CLN448 On 20/06/2017 Spot Bond				100.11005		100.09028				0.00	0	0
Total CLN448 SPOT										0.00	0	0
Total For CLN448										0.00	0	0
CLN449 On 20/09/2017 Spot Bond				100.21046		100.19314				0.00	0	0
Total CLN449 SPOT										0.00	0	0
Total For CLN449										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN45(On 20/06/2017 Spot Bond				100.21746		100.19950			0.00	0	0
Total CLN450 SPOT									0.00	0	0
Total For CLN450									0.00	0	0
CLN45(On 20/06/2017 Spot Bond				100.20754		100.19048			0.00	0	0
Total CLN451 SPOT									0.00	0	0
Total For CLN451									0.00	0	0
CLN45(On 31/01/2022 Spot Bond			4.02000	135.46973	3.90000	136.16200			0.00	0	0
Total CLN452 SPOT									0.00	0	0
Total For CLN452									0.00	0	0
CLN45(On 31/01/2025 Spot Bond			6.00000	97.37840	5.90000	98.02913			0.00	0	0
Total CLN453 SPOT									0.00	0	0
Total For CLN453									0.00	0	0
CLN45(On 31/01/2025 Spot Bond			5.64000	99.84859	5.54000	100.51911			0.00	0	0
Total CLN454 SPOT									0.00	0	0
Total For CLN454									0.00	0	0
CLN45(On 04/05/2021 Spot Bond				100.97492		100.94815			0.00	0	0
Total CLN455 SPOT									0.00	0	0
Total For CLN455									0.00	0	0
CLN45(On 20/12/2021 Spot Bond				100.35057		100.32009			0.00	0	0
Total CLN456 SPOT									0.00	0	0
Total For CLN456									0.00	0	0
CLN45(On 17/11/2021 Spot Bond				101.11670		101.09110			0.00	0	0
Total CLN457 SPOT									0.00	0	0
Total For CLN457									0.00	0	0
CLN45(On 29/11/2021 Spot Bond				100.83432		100.80855			0.00	0	0
Total CLN458 SPOT									0.00	0	0
Total For CLN458									0.00	0	0
CLN45(On 20/06/2017 Spot Bond				100.23582		100.21618			0.00	0	0
Total CLN459 SPOT									0.00	0	0
Total For CLN459									0.00	0	0
CLN46(On 29/11/2021 Spot Bond				100.82597		100.80047			0.00	0	0
Total CLN460 SPOT									0.00	0	0
Total For CLN460									0.00	0	0
CLN46(On 15/02/2022 Spot Bond				101.28220		101.25399			0.00	0	0
Total CLN461 SPOT									0.00	0	0
Total For CLN461									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN462 On 16/02/2022 Spot Bond			10.84000	102.06636	10.85000	101.99924				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN463 On 23/02/2018 Spot Bond				100.90963		100.88551				0.00	0	0
Total CLN463 SPOT										0.00	0	0
Total For CLN463										0.00	0	0
CLN464 On 13/03/2022 Spot Bond			10.05000	100.46528	10.05500	100.41937				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN465 On 14/03/2020 Spot Bond				100.43079		100.40698				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN466 On 21/02/2024 Spot Bond				100.21253		100.18662				0.00	0	0
Total CLN466 SPOT										0.00	0	0
Total For CLN466										0.00	0	0
CLN467 On 27/03/2020 Spot Bond			100.00000	8.63264	100.00000	100.00000		750,000,000,000,000.00		37,500,000,000	37,500,000,000	
Total CLN467 SPOT								750,000,000,000,000.00		37,500,000,000	37,500,000,000	
Total For CLN467								750,000,000,000,000.00		37,500,000,000	37,500,000,000	
CLN55 On 18/04/2028 Spot Bond				199.72745		198.94272				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.13500	96.68028	9.12500	96.72202				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			8.75000	173.99625	8.74000	174.14000				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			8.75000	174.51268	8.74000	174.65471				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF07 On 20/06/2017 Spot Bond				100.28716		100.26250				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF08 On 10/07/2017 Spot Bond				99.74893		102.11086			0.00	0	0
Total CLNF08 SPOT									0.00	0	0
Total For CLNF08									0.00	0	0
CLNF09 On 20/06/2017 Spot Bond				100.29010		100.26518			0.00	0	0
Total CLNF09 SPOT									0.00	0	0
Total For CLNF09									0.00	0	0
CLNF10 On 24/07/2017 Spot Bond				101.70769		101.68270			0.00	0	0
Total CLNF10 SPOT									0.00	0	0
Total For CLNF10									0.00	0	0
CLNF11 On 20/03/2018 Spot Bond				100.26833		100.24540			0.00	0	0
Total CLNF11 SPOT									0.00	0	0
Total For CLNF11									0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				100.27978		100.25580			0.00	0	0
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF13 On 20/06/2019 Spot Bond				100.77766		98.77153			0.00	1,000,000,000	500,000,000
Total CLNF13 SPOT									0.00	1,000,000,000	500,000,000
Total For CLNF13									0.00	1,000,000,000	500,000,000
CLNF14 On 20/09/2019 Spot Bond				100.27972		100.25573			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF15 On 20/06/2020 Spot Bond				100.28979		100.26488			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
COH00 On 26/11/2018 Spot Bond				101.27512		101.24893			0.00	0	0
Total COH001 SPOT									0.00	0	0
Total For COH001									0.00	0	0
COH00 On 15/04/2019 Spot Bond				102.03212		102.00548			0.00	0	0
Total COH002 SPOT									0.00	0	0
Total For COH002									0.00	0	0
COJ04 On 05/06/2018 Spot Bond			8.65000	103.23125	8.67000	103.18508		15,570,000,000,000.00	1,800,000,000	880,000,000	
Total COJ04 SPOT								15,570,000,000,000.00	1,800,000,000	880,000,000	
Total For COJ04								15,570,000,000,000.00	1,800,000,000	880,000,000	
COJ05 On 05/06/2023 Spot Bond			9.59500	115.81737	9.60500	115.73821		19,190,000,000,000.00	2,000,000,000	1,000,000,000	
Total COJ05 SPOT								19,190,000,000,000.00	2,000,000,000	1,000,000,000	
Total For COJ05								19,190,000,000,000.00	2,000,000,000	1,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ07 On 23/03/2021 Spot Bond			9.88000	103.13149	9.89000	103.07162			0.00	0	0
Total COJ07 SPOT									0.00	0	0
Total For COJ07									0.00	0	0
COJ08 On 22/06/2026 Spot Bond			10.78000	106.96350	10.77000	106.99180			0.00	0	0
Total COJ08 SPOT									0.00	0	0
Total For COJ08									0.00	0	0
COJG0 On 09/06/2024 Spot Bond			10.19000	103.05220	10.19500	102.99900			0.00	0	0
Total COJG01 SPOT									0.00	0	0
Total For COJG01									0.00	0	0
COT01 On 03/04/2023 Spot Bond			10.36500	94.41644	10.37000	94.36905			0.00	0	0
Total COT01 SPOT									0.00	0	0
Total For COT01									0.00	0	0
COT02 On 03/04/2028 Spot Bond			11.46000	92.14775	11.45000	92.17783		4,584,000,000,000.00	400,000,000	100,000,000	
Total COT02 SPOT								4,584,000,000,000.00	400,000,000	100,000,000	
Total For COT02								4,584,000,000,000.00	400,000,000	100,000,000	
COT03 On 05/06/2028 Spot Bond			11.48000	90.43906	11.47000	90.46790			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0
CPL01L On 12/12/2019 Spot Bond			100.00000	16.44503	100.00000	16.40520			0.00	0	0
Total CPL01U SPOT									0.00	0	0
Total For CPL01U									0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CPL021 SPOT									0.00	0	0
Total For CPL021									0.00	0	0
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CPL022 SPOT									0.00	0	0
Total For CPL022									0.00	0	0
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CPL024 SPOT									0.00	0	0
Total For CPL024									0.00	0	0
CPL02L On 12/03/2020 Spot Bond			100.00000	16.49290	100.00000	16.45294			0.00	0	0
Total CPL02U SPOT									0.00	0	0
Total For CPL02U									0.00	0	0
CPL03L On 12/12/2018 Spot Bond			100.00000	28.44284	100.00000	28.37393			0.00	0	0
Total CPL03U SPOT									0.00	0	0
Total For CPL03U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL05L On 30/10/2018 Spot Bond			100.00000	31.64138	100.00000	31.56303			0.00	0	0
Total CPL05U SPOT									0.00	0	0
Total For CPL05U									0.00	0	0
CPL06L On 30/11/2018 Spot Bond			100.00000	29.43962	100.00000	29.36830			0.00	0	0
Total CPL06U SPOT									0.00	0	0
Total For CPL06U									0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.64500	98.54122	11.65500	98.44796			0.00	0	0
Total CPV01 SPOT									0.00	0	0
Total For CPV01									0.00	0	0
DEN38L On 10/06/2018 Spot Bond			100.00000	40.08683	100.00000	39.98972			0.00	0	0
Total DEN38U SPOT									0.00	0	0
Total For DEN38U									0.00	0	0
DEN39L On 10/06/2018 Spot Bond			100.00000	34.48027	100.00000	34.39674			0.00	0	0
Total DEN39U SPOT									0.00	0	0
Total For DEN39U									0.00	0	0
DEN40L On 10/06/2018 Spot Bond			100.00000	40.58770	100.00000	40.48938			0.00	0	0
Total DEN40U SPOT									0.00	0	0
Total For DEN40U									0.00	0	0
DENG4 On 29/09/2017 Spot Bond			8.22500	99.35521	8.24500	99.32414			0.00	0	0
Total DENG44 SPOT									0.00	0	0
Total For DENG44									0.00	0	0
DENG4 On 29/09/2017 Spot Bond			6.86000	100.00909	6.86000	103.42044			0.00	0	0
Total DENG44/R203 SPOT									0.00	0	0
Total For DENG44/R203									0.00	0	0
DENG6 On 29/08/2017 Spot Bond				100.71286		100.69100			0.00	0	0
Total DENG64 SPOT									0.00	0	0
Total For DENG64									0.00	0	0
DENG6 On 22/09/2017 Spot Bond				100.20640		100.18531			0.00	0	0
Total DENG65 SPOT									0.00	0	0
Total For DENG65									0.00	0	0
DENG6 On 05/05/2017 Spot Bond				99.26124		99.24013			0.00	0	0
Total DENG66 SPOT									0.00	0	0
Total For DENG66									0.00	0	0
DENG6 On 29/08/2017 Spot Bond				100.73590		100.71403			0.00	0	0
Total DENG67 SPOT									0.00	0	0
Total For DENG67									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG6 On 29/08/2017 Spot Bond				100.64374		100.62190			0.00	0	0
Total DENG68 SPOT									0.00	0	0
Total For DENG68									0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				99.75643		99.73197			0.00	0	0
Total DLTB03 SPOT									0.00	0	0
Total For DLTB03									0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	65.90688	100.00000	65.74368			0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	65.90688	100.00000	65.74368			0.00	0	0
Total DLTB03/JIBAR SPOT									0.00	0	0
Total For DLTB03/JIBAR									0.00	0	0
DNG60 On 04/08/2017 Spot Bond			100.00000	94.37122	100.00000	94.17461			0.00	0	0
Total DNG60U SPOT									0.00	0	0
Total For DNG60U									0.00	0	0
DOL003 On 20/09/2018 Spot Bond				100.36041		100.32904			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL004 On 24/01/2019 Spot Bond				102.55960		102.52143			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL009 On 20/12/2019 Spot Bond				66.61268		66.55378			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			9.44000	101.12998	9.45000	101.07048			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV22 On 07/02/2020 Spot Bond			9.15000	102.07527	9.16000	102.02525		1,830,000,000,000.00		200,000,000	100,000,000
Total DV22 SPOT								1,830,000,000,000.00		200,000,000	100,000,000
Total For DV22								1,830,000,000,000.00		200,000,000	100,000,000
DV22/R On 07/02/2020 Spot Bond			100.00000	19.54911	100.00000	19.50537			0.00	0	0
Total DV22/R207 SPOT									0.00	0	0
Total For DV22/R207									0.00	0	0
DV23 On 27/02/2023 Spot Bond			9.79000	101.79260	9.79500	101.74354		2,208,997,978,000.00		225,638,200	112,819,100
Total DV23 SPOT								2,208,997,978,000.00		225,638,200	112,819,100
Total For DV23								2,208,997,978,000.00		225,638,200	112,819,100
DV23/R On 27/02/2023 Spot Bond			100.00000	11.48837	100.00000	11.46267			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	11.48837	100.00000	11.46267			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DV23/R2023 SPOT										0.00	0	0
Total For DV23/R2023										0.00	0	0
DV24 On 18/02/2024 Spot Bond			9.90000	100.04626	9.90500	99.99516				0.00	0	0
Total DV24 SPOT										0.00	0	0
Total For DV24										0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	101.07750	9.69000	101.05108				0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	101.07750	9.69000	101.05108				0.00	0	0
Total DV24/R2023 SPOT										0.00	0	0
Total For DV24/R2023										0.00	0	0
DV29 On 18/02/2029 Spot Bond			10.96000	95.48098	10.95000	95.51582				0.00	0	0
Total DV29 SPOT										0.00	0	0
Total For DV29										0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.12223	10.10000	101.09471				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.12223	10.10000	101.09471				0.00	0	0
Total DV29/R213 SPOT										0.00	0	0
Total For DV29/R213										0.00	0	0
DVC02 On 24/08/2017 Spot Bond				100.75739		100.73678				0.00	0	0
Total DVC027 SPOT										0.00	0	0
Total For DVC027										0.00	0	0
DVC02 On 19/02/2018 Spot Bond				100.81135		100.78935				0.00	0	0
Total DVC028 SPOT										0.00	0	0
Total For DVC028										0.00	0	0
DVC25 On 29/08/2017 Spot Bond				100.77787		100.75630				0.00	0	0
Total DVC25 SPOT										0.00	0	0
Total For DVC25										0.00	0	0
DVC26 On 29/11/2017 Spot Bond				100.72151		100.69941				0.00	0	0
Total DVC26 SPOT										0.00	0	0
Total For DVC26										0.00	0	0
DVF18 On 30/03/2018 Spot Bond				99.97350		99.95181				0.00	0	0
Total DVF18 SPOT										0.00	0	0
Total For DVF18										0.00	0	0
DVF19 On 31/05/2019 Spot Bond				101.20278		101.18003				0.00	0	0
Total DVF19 SPOT										0.00	0	0
Total For DVF19										0.00	0	0
DVF20 On 29/11/2019 Spot Bond				100.75918		100.73586				0.00	0	0
Total DVF20 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DVF20									0.00	0	0
DVF20 On 28/03/2020 Spot Bond				100.07003	100.00000	16.56151			0.00	7,000,000,000	27,100,000,000
Total DVF20B SPOT									0.00	7,000,000,000	27,100,000,000
Total For DVF20B									0.00	7,000,000,000	27,100,000,000
DVF21 On 29/11/2021 Spot Bond				100.78586		100.76167			0.00	0	0
Total DVF21 SPOT									0.00	0	0
Total For DVF21									0.00	0	0
DVF22 On 28/03/2022 Spot Bond				100.07253	100.00000	10.29524			0.00	3,500,000,000	79,500,000,000
Total DVF22 SPOT									0.00	3,500,000,000	79,500,000,000
Total For DVF22									0.00	3,500,000,000	79,500,000,000
E170 On 01/08/2020 Spot Bond			8.48000	116.47203	8.49000	116.41415		243,206,400,000.00		28,680,000	14,340,000
Total E170 SPOT								243,206,400,000.00		28,680,000	14,340,000
Total For E170								243,206,400,000.00		28,680,000	14,340,000
E170/R On 01/08/2020 Spot Bond			100.00000	21.13815	100.00000	21.09085			0.00	0	0
Total E170/R207 SPOT									0.00	0	0
Total For E170/R207									0.00	0	0
ECN20 On 14/03/2020 Spot Bond			9.34000	101.22105	9.35000	101.17049			0.00	0	0
Total ECN20 SPOT									0.00	0	0
Total For ECN20									0.00	0	0
ECN22 On 14/03/2022 Spot Bond			9.48000	101.48904	9.49000	101.42441			0.00	0	0
Total ECN22 SPOT									0.00	0	0
Total For ECN22									0.00	0	0
ECN24 On 14/03/2024 Spot Bond			9.84000	100.99437	9.84500	100.94316			0.00	0	0
Total ECN24 SPOT									0.00	0	0
Total For ECN24									0.00	0	0
ECN32 On 14/03/2032 Spot Bond			3.27000	104.83922	3.27000	104.81642			0.00	0	0
Total ECN32 SPOT									0.00	0	0
Total For ECN32									0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC04 SPOT									0.00	0	0
Total For EFC04									0.00	0	0
EFS00E On 23/10/2023 Spot Bond				102.12662		102.09198			0.00	0	0
Total EFS00B SPOT									0.00	0	0
Total For EFS00B									0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFS0A1 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For EFS0A1									0.00	0	0
EFS0A: On 28/10/2023 Spot Bond				101.71957		101.69185			0.00	0	0
Total EFS0A2 SPOT									0.00	0	0
Total For EFS0A2									0.00	0	0
EFS0C: On 28/10/2023 Spot Bond			100.00000	19.25381	100.00000	19.20613			0.00	0	0
Total EFS0CU SPOT									0.00	0	0
Total For EFS0CU									0.00	0	0
EL037 On 31/01/2037 Spot Bond			2.94000	101.15078	2.83500	102.79844			0.00	0	0
Total EL037 SPOT									0.00	0	0
Total For EL037									0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	112.73818	2.25000	112.71662			0.00	0	0
Total EL037/I2038 SPOT									0.00	0	0
Total For EL037/I2038									0.00	0	0
EL28 On 02/05/2028 Spot Bond			2.83000	128.86966	2.76000	129.70046			0.00	0	0
Total EL28 SPOT									0.00	0	0
Total For EL28									0.00	0	0
EL29 On 19/11/2029 Spot Bond			2.83000	115.69222	2.76000	116.55998			0.00	0	0
Total EL29 SPOT									0.00	0	0
Total For EL29									0.00	0	0
EL30 On 29/07/2030 Spot Bond			2.83000	114.58993	2.76000	115.47542			0.00	0	0
Total EL30 SPOT									0.00	0	0
Total For EL30									0.00	0	0
EL31 On 02/06/2031 Spot Bond			2.82000	107.23127	2.82000	107.20914			0.00	0	0
Total EL31 SPOT									0.00	0	0
Total For EL31									0.00	0	0
EL36 On 31/01/2036 Spot Bond			2.93000	101.74042	2.82500	103.33185			0.00	0	0
Total EL36 SPOT									0.00	0	0
Total For EL36									0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	112.73818	2.25000	112.71662			0.00	0	0
Total EL36/I2038 SPOT									0.00	0	0
Total For EL36/I2038									0.00	0	0
EMM01 On 28/07/2020 Spot Bond			9.57000	104.54723	9.58000	104.49177		516,780,000,000.00	54,000,000	27,000,000	
Total EMM01 SPOT								516,780,000,000.00	54,000,000	27,000,000	
Total For EMM01								516,780,000,000.00	54,000,000	27,000,000	
EMM02 On 11/03/2021 Spot Bond			9.55000	104.34330	9.56000	104.28383		1,528,000,000,000.00	160,000,000	80,000,000	
Total EMM02 SPOT								1,528,000,000,000.00	160,000,000	80,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EMM02										1,528,000,000,000.00	160,000,000	80,000,000
EMM03 On 04/05/2024 Spot Bond			10.53000	101.70405	10.52000	101.72363				0.00	0	0
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.74500	97.36105	10.73500	97.31370				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			11.01000	103.43303	11.00000	103.44130				0.00	0	2,666,666,400
Total EMM05 SPOT										0.00	0	2,666,666,400
Total For EMM05										0.00	0	2,666,666,400
EMM06 On 23/06/2025 Spot Bond			10.63000	101.52500	10.62000	101.52736				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.77193		100.74820				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF004 On 06/11/2017 Spot Bond				101.32493		101.30092				0.00	0	0
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF006 On 19/08/2018 Spot Bond				100.95495		100.93153				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				100.72474		100.70091				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF008 On 12/09/2019 Spot Bond				100.46193		100.43782				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF009 On 30/03/2018 Spot Bond				100.02182		99.99972				0.00	0	0
Total EPF009 SPOT										0.00	0	0
Total For EPF009										0.00	0	0
EPF010 On 07/11/2019 Spot Bond				101.31874		101.29439				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF011 On 01/09/2018 Spot Bond			100.00000	35.24123	100.00000	35.15585				0.00	0	0
Total EPF011 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EPF01U										0.00	0	0
EPF02L On 01/09/2019 Spot Bond			100.00000	14.43481	100.00000	14.39984				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPFC2 On 06/09/2017 Spot Bond				100.59468		100.57212				0.00	0	0
Total EPFC27 SPOT										0.00	0	0
Total For EPFC27										0.00	0	0
EPFC2 On 04/05/2017 Spot Bond				101.16891		101.14748				0.00	0	0
Total EPFC28 SPOT										0.00	0	0
Total For EPFC28										0.00	0	0
EPFC2 On 06/11/2017 Spot Bond				101.25297		101.23034				0.00	0	0
Total EPFC29 SPOT										0.00	0	0
Total For EPFC29										0.00	0	0
EPFC3 On 02/03/2018 Spot Bond				100.86895		100.84643				0.00	0	0
Total EPFC30 SPOT										0.00	0	0
Total For EPFC30										0.00	0	0
EPFC3 On 06/09/2017 Spot Bond				100.57021		100.54740				0.00	0	0
Total EPFC31 SPOT										0.00	0	0
Total For EPFC31										0.00	0	0
EQS05 On 25/04/2017 Spot Bond				101.77418		101.74534				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS05 On 25/04/2017 Spot Bond			100.00000	95.92762	100.00000	95.68227				0.00	0	0
Total EQS05/JIBAR SPOT										0.00	0	0
Total For EQS05/JIBAR										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				95.49118		95.47309				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS07 On 09/04/2018 Spot Bond			12.56000	96.14429	12.58000	96.09392				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08 On 04/10/2018 Spot Bond				98.38339		98.35635				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	32.70110	100.00000	32.62012				0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	32.79242	100.00000	32.71122				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQS08A/JIBAR SPOT										0.00	0	0
Total For EQS08A/JIBAR										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				101.07125		101.04675				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				101.07606		101.05122				0.00	0	0
Total ERS3B5 SPOT										0.00	0	0
Total For ERS3B5										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3C3 SPOT										0.00	0	0
Total For ERS3C3										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				101.12803		101.10216				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				101.18823		101.16065				0.00	0	0
Total ERS3C5 SPOT										0.00	0	0
Total For ERS3C5										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA12 SPOT										0.00	0	0
Total For ERSA12										0.00	0	0
ERSA1 On 25/11/2020 Spot Bond			10.00000	106.62100	10.00000	106.59300				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA14 SPOT										0.00	0	0
Total For ERSA14										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				101.03168		101.00813				0.00	0	0
Total ERSA15 SPOT										0.00	0	0
Total For ERSA15										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA16 SPOT										0.00	0	0
Total For ERSA16										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				101.01913		100.99589				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERSA17 SPOT									0.00	0	0
Total For ERSA17									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.99185		100.96926			0.00	0	0
Total ERSA18 SPOT									0.00	0	0
Total For ERSA18									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERSA19 SPOT									0.00	0	0
Total For ERSA19									0.00	0	0
ERSA2:On 17/11/2025 Spot Bond				101.28947		101.26646			0.00	0	0
Total ERSA20 SPOT									0.00	0	0
Total For ERSA20									0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				101.07020		101.04572			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ERSA2:On 17/11/2025 Spot Bond				101.54053		101.51707			0.00	0	0
Total ERSA22 SPOT									0.00	0	0
Total For ERSA22									0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				101.05989		101.03566			0.00	0	0
Total ERSA23 SPOT									0.00	0	0
Total For ERSA23									0.00	0	0
ES18 On 20/04/2018 Spot Bond			8.26000	105.08849	8.28000	105.04509		687,474,844,000,000.00	83,229,400,000	41,590,000,000	
Total ES18 SPOT								17,474,844,000,000.00	83,229,400,000	41,590,000,000	
Total For ES18								17,474,844,000,000.00	83,229,400,000	41,590,000,000	
ES18/R On 20/04/2018 Spot Bond			9.25000	104.10647	9.25000	104.08062		0.00	0	0	
Total ES18/R204 SPOT								0.00	0	0	
Total For ES18/R204								0.00	0	0	
ES23 On 25/01/2023 Spot Bond			9.07000	105.90509	9.07500	105.85632		11,654,733,227,000.00	1,284,976,100	680,759,000	
Total ES23 SPOT								11,654,733,227,000.00	1,284,976,100	680,759,000	
Total For ES23								11,654,733,227,000.00	1,284,976,100	680,759,000	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.76757	10.00000	101.74014		0.00	0	0	
Total ES23/R2023 SPOT								0.00	0	0	
Total For ES23/R2023								0.00	0	0	
ES26 On 02/04/2026 Spot Bond			9.74000	88.79387	9.73000	88.82539		333,779,035,352,000.00	34,268,894,800	16,440,940,200	
Total ES26 SPOT								13,779,035,352,000.00	34,268,894,800	16,440,940,200	
Total For ES26								13,779,035,352,000.00	34,268,894,800	16,440,940,200	
ES26/R On 02/04/2026 Spot Bond			7.85000	99.95771	7.85000	99.93656		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES26/R186 SPOT									0.00	0	0
Total For ES26/R186									0.00	0	0
ES33 On 15/09/2033 Spot Bond			10.47000	77.24172	10.48000	77.15640			189,769,426,748,000.00	113,636,048,400	57,659,300,000
Total ES33 SPOT									19,769,426,748,000.00	113,636,048,400	57,659,300,000
Total For ES33									19,769,426,748,000.00	113,636,048,400	57,659,300,000
ES33/R On 15/09/2033 Spot Bond			7.50000	100.32064	7.50000	100.30057			0.00	0	0
Total ES33/R209 SPOT									0.00	0	0
Total For ES33/R209									0.00	0	0
ES42 On 25/04/2042 Spot Bond			10.62000	85.18233	10.63000	85.08489			247,723,848,936,000.00	23,326,162,800	31,209,000,000
Total ES42 SPOT									17,723,848,936,000.00	23,326,162,800	31,209,000,000
Total For ES42									17,723,848,936,000.00	23,326,162,800	31,209,000,000
ES42/R On 25/04/2042 Spot Bond			8.50000	103.65567	8.50000	103.63198			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
EXX01 On 19/05/2017 Spot Bond				101.02690		101.00377			0.00	20,000,000	10,000,000
Total EXX01 SPOT									0.00	20,000,000	10,000,000
Total For EXX01									0.00	20,000,000	10,000,000
EXX02 On 19/05/2019 Spot Bond				99.20353		99.17593			0.00	60,000,000	30,000,000
Total EXX02 SPOT									0.00	60,000,000	30,000,000
Total For EXX02									0.00	60,000,000	30,000,000
FBJ20Z On 20/03/2020 Spot Bond				100.28345		100.25934			0.00	0	0
Total FBJ20Z SPOT									0.00	0	0
Total For FBJ20Z									0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond				100.29209		100.26717			0.00	0	0
Total FBJ22Z SPOT									0.00	0	0
Total For FBJ22Z									0.00	0	0
FIF01U On 01/11/2018 Spot Bond			100.00000	32.35928	100.00000	32.27826			0.00	0	0
Total FIF01U SPOT									0.00	0	0
Total For FIF01U									0.00	0	0
FIF02U On 01/11/2018 Spot Bond			100.00000	32.45982	100.00000	32.37854			0.00	0	0
Total FIF02U SPOT									0.00	0	0
Total For FIF02U									0.00	0	0
FIF03U On 01/11/2018 Spot Bond			100.00000	32.58778	100.00000	32.50618			0.00	0	0
Total FIF03U SPOT									0.00	0	0
Total For FIF03U									0.00	0	0
FIF04U On 01/11/2018 Spot Bond			100.00000	32.71573	100.00000	32.63382			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	13.39358	100.00000	13.36004				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	10.63010	100.00000	10.60348				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.95473		100.93067				0.00	0	0
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFB06 On 25/08/2017 Spot Bond				100.82005		100.79710				0.00	0	0
Total FIFB06 SPOT										0.00	0	0
Total For FIFB06										0.00	0	0
FIFB07 On 27/11/2017 Spot Bond				100.80033		100.77646				0.00	0	0
Total FIFB07 SPOT										0.00	0	0
Total For FIFB07										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond				100.79063		100.76626				0.00	0	0
Total FIFB08 SPOT										0.00	0	0
Total For FIFB08										0.00	0	0
FIFB09 On 27/06/2019 Spot Bond				100.09837		100.01500				0.00	0	0
Total FIFB09 SPOT										0.00	0	0
Total For FIFB09										0.00	0	0
FIFB10 On 12/09/2019 Spot Bond				100.79097		100.76722				0.00	0	0
Total FIFB10 SPOT										0.00	0	0
Total For FIFB10										0.00	0	0
FIFB11 On 07/02/2020 Spot Bond				101.26504		101.24078				0.00	180,000,000	90,000,000
Total FIFB11 SPOT										0.00	180,000,000	90,000,000
Total For FIFB11										0.00	180,000,000	90,000,000
FIFB12 On 13/08/2020 Spot Bond				101.17161		101.14722				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	6.56629	100.00000	6.55285				0.00	0	0
Total FMLA1U SPOT										0.00	0	0
Total For FMLA1U										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	0.41660	100.00000	0.41555				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FPA1U SPOT									0.00	0	0
Total For FPA1U									0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	0.41660	100.00000	0.41555			0.00	0	0
Total FPB1U SPOT									0.00	0	0
Total For FPB1U									0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	12.18712	100.00000	12.15660			0.00	0	0
Total FR002U SPOT									0.00	0	0
Total For FR002U									0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	11.87107	100.00000	11.84135			0.00	0	0
Total FR003U SPOT									0.00	0	0
Total For FR003U									0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FR2A4A SPOT									0.00	0	0
Total For FR2A4A									0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FR2A4B SPOT									0.00	0	0
Total For FR2A4B									0.00	0	0
FR2A4C On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FR2A4C SPOT									0.00	0	0
Total For FR2A4C									0.00	0	0
FR2A4D On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FR2A4D SPOT									0.00	0	0
Total For FR2A4D									0.00	0	0
FRB05 On 21/12/2018 Spot Bond			9.38500	100.93096	9.40500	100.87455		25,919,502,385,000.00	2,761,801,000	2,401,801,000	
Total FRB05 SPOT								25,919,502,385,000.00	2,761,801,000	2,401,801,000	
Total For FRB05								25,919,502,385,000.00	2,761,801,000	2,401,801,000	
FRB09 On 10/06/2017 Spot Bond				100.47375		100.45261		0.00	0	0	
Total FRB09 SPOT								0.00	0	0	
Total For FRB09								0.00	0	0	
FRB11 On 11/12/2022 Spot Bond				101.38693		101.36321		0.00	240,000,000	120,000,000	
Total FRB11 SPOT								0.00	240,000,000	120,000,000	
Total For FRB11								0.00	240,000,000	120,000,000	
FRB12 On 02/06/2024 Spot Bond				102.04407		102.02062		0.00	140,000,000	1,073,000,000	
Total FRB12 SPOT								0.00	140,000,000	1,073,000,000	
Total For FRB12								0.00	140,000,000	1,073,000,000	
FRB13 On 02/06/2026 Spot Bond				96.77591		96.74410		0.00	0	12,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRB13 SPOT										0.00	0	12,000,000
Total For FRB13										0.00	0	12,000,000
FRB14 On 02/06/2026 Spot Bond			10.87000	100.38135	10.88000	100.31987				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB15 On 06/03/2025 Spot Bond				101.49809		101.47031				0.00	160,000,000	80,000,000
Total FRB15 SPOT										0.00	160,000,000	80,000,000
Total For FRB15										0.00	160,000,000	80,000,000
FRB16 On 08/07/2025 Spot Bond				102.28181		102.25258				0.00	0	0
Total FRB16 SPOT										0.00	0	0
Total For FRB16										0.00	0	0
FRB17 On 08/01/2027 Spot Bond				102.45057		102.42112				0.00	0	0
Total FRB17 SPOT										0.00	0	0
Total For FRB17										0.00	0	0
FRB17/On 08/01/2027 Spot Bond			100.00000	13.37556	100.00000	13.34243				0.00	0	0
Total FRB17/JIBAR SPOT										0.00	0	0
Total For FRB17/JIBAR										0.00	0	0
FRB18 On 13/04/2026 Spot Bond				102.72590		102.69591				0.00	650,000,000	630,000,000
Total FRB18 SPOT										0.00	650,000,000	630,000,000
Total For FRB18										0.00	650,000,000	630,000,000
FRB19 On 14/04/2021 Spot Bond			11.57000	108.13061	11.58000	108.06514				0.00	0	0
Total FRB19 SPOT										0.00	0	0
Total For FRB19										0.00	0	0
FRB20 On 15/04/2026 Spot Bond				103.93197		103.90383				0.00	0	0
Total FRB20 SPOT										0.00	0	0
Total For FRB20										0.00	0	0
FRB21 On 24/11/2021 Spot Bond				101.08319		101.05328				0.00	0	0
Total FRB21 SPOT										0.00	0	0
Total For FRB21										0.00	0	0
FRB22 On 08/12/2022 Spot Bond				100.71781		100.68796				0.00	40,000,000	20,000,000
Total FRB22 SPOT										0.00	40,000,000	20,000,000
Total For FRB22										0.00	40,000,000	20,000,000
FRB22 On 21/12/2018 Spot Bond			10.36000	105.79078	10.38000	105.72992				0.00	0	0
Total FRB22 SPOT										0.00	0	0
Total For FRB22										0.00	0	0
FRB21 On 21/12/2018 Spot Bond				102.55522		102.53209				0.00	1,000,000,000	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRBC22 SPOT									0.00	1,000,000,000	500,000,000
Total For FRBC22									0.00	1,000,000,000	500,000,000
FRBI22 On 31/01/2022 Spot Bond			3.10000	141.13927	2.98000	141.86879			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			3.40000	277.29366	3.32500	278.39430		340,000,000,000.00		100,000,000	50,000,000
Total FRBI23 SPOT								340,000,000,000.00		100,000,000	50,000,000
Total For FRBI23								340,000,000,000.00		100,000,000	50,000,000
FRBI25 On 31/01/2025 Spot Bond			3.55000	115.66592	3.45000	116.46453			0.00	0	0
Total FRBI25 SPOT									0.00	0	0
Total For FRBI25									0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			3.78000	158.30264	3.71000	159.30736			0.00	0	0
Total FRBI28 SPOT									0.00	0	0
Total For FRBI28									0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			3.95000	195.37145	3.95000	195.32518			0.00	0	0
Total FRBI33 SPOT									0.00	0	0
Total For FRBI33									0.00	0	0
FRBI46 On 31/03/2046 Spot Bond			4.06000	89.29362	3.99000	90.45877			0.00	0	0
Total FRBI46 SPOT									0.00	0	0
Total For FRBI46									0.00	0	0
FRBI50 On 31/12/2050 Spot Bond			4.07000	92.58733	4.01000	93.69352			0.00	0	0
Total FRBI50 SPOT									0.00	0	0
Total For FRBI50									0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			8.93000	72.33225	8.93000	72.81701			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			10.05000	47.33751	10.05000	47.99924			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			10.08000	46.69500	10.08000	47.35831			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC05 On 13/10/2018 Spot Bond			100.00000	34.05573	100.00000	33.97139		12,200,000,000,000.00		122,000,000	61,000,000
Total FRC05U SPOT								12,200,000,000,000.00		122,000,000	61,000,000
Total For FRC05U								12,200,000,000,000.00		122,000,000	61,000,000
FRC06 On 31/12/2017 Spot Bond			100.00000	55.88480	100.00000	67.28896			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC06U SPOT										0.00	0	0
Total For FRC06U										0.00	0	0
FRC10: On 03/06/2021 Spot Bond				100.89336		100.86252				0.00	100,000,000	50,000,000
Total FRC107 SPOT										0.00	100,000,000	50,000,000
Total For FRC107										0.00	100,000,000	50,000,000
FRC10: On 20/06/2017 Spot Bond				100.32981		100.30126				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.29157		100.26652				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.31571		100.28844				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC11: On 20/06/2017 Spot Bond			7.47000	98.00000	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC11: On 20/06/2017 Spot Bond			7.47000	100.00000	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC123 On 20/06/2017 Spot Bond				100.31071		100.28390				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC124 On 20/09/2017 Spot Bond			6.00000	100.00000	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC125 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC127 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC128 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC129 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC130 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC131 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC132 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC133 On 20/09/2017 Spot Bond				100.39252		100.35820				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC134 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC135 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC136 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC137 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC138 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC139 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC140 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC141 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC142 On 20/09/2017 Spot Bond			100.09221	83.70506	100.09221	83.51890				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC143 On 20/09/2017 Spot Bond				100.28619		100.26161				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC144 On 20/09/2017 Spot Bond				103.19089		103.12180				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC145 On 20/09/2017 Spot Bond				100.30970		100.28298				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC150 On 20/09/2017 Spot Bond			5.76400	98.00000	5.76400	98.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15:On 20/12/2017 Spot Bond				100.31268		100.28568				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15:On 20/12/2017 Spot Bond				100.28945		100.26458				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15:On 20/12/2017 Spot Bond				100.29740		100.27180				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15:On 20/12/2017 Spot Bond				100.37508		100.34237				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16:On 20/12/2017 Spot Bond				100.29298		100.26779				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16:On 14/12/2018 Spot Bond			13.22500	80.11691	13.22500	80.08858				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16:On 20/03/2018 Spot Bond				100.27896		100.25506				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16:On 20/03/2018 Spot Bond				100.27926		100.25533				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16:On 20/03/2018 Spot Bond				100.38571		100.35206				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16:On 20/06/2018 Spot Bond				100.24416		100.21916				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC16:On 31/01/2025 Spot Bond			4.09500	111.28512	3.99500	112.04801				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17:On 20/06/2018 Spot Bond				100.30040		100.27454				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.30040		100.27454				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17: On 21/02/2018 Spot Bond				101.03681		101.01056				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17: On 30/06/2017 Spot Bond				100.02521		99.99989				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.30040		100.27454				0.00	260,000,000	130,000,000
Total FRC174 SPOT										0.00	260,000,000	130,000,000
Total For FRC174										0.00	260,000,000	130,000,000
FRC17: On 20/09/2018 Spot Bond				100.28560		100.26108				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.28001		100.25600				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17: On 06/08/2023 Spot Bond				101.59056		101.56147				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17: On 20/09/2020 Spot Bond				100.31969		100.29203				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18: On 06/08/2023 Spot Bond				114.95789		115.34174				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.36047		100.32910				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.36018		100.32883				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC185 On 20/03/2019 Spot Bond				100.29754		100.27194				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC188 On 20/03/2019 Spot Bond				100.29754		100.27194				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC189 On 02/04/2017 Spot Bond				99.93187		99.90911				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC191 On 02/04/2019 Spot Bond				99.92859		99.90469				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC192 On 25/11/2020 Spot Bond			10.00000	106.62100	10.00000	106.59300				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC193 On 20/06/2024 Spot Bond				100.31131		100.28443				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC195 On 17/04/2017 Spot Bond				101.88512		101.86016				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC200 On 17/04/2017 Spot Bond				101.88512		101.86016				0.00	400,000,000	200,000,000
Total FRC202 SPOT										0.00	400,000,000	200,000,000
Total For FRC202										0.00	400,000,000	200,000,000
FRC202 On 06/05/2017 Spot Bond				101.40398		101.37846				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC204 On 06/05/2017 Spot Bond			8.75000	101.31316	8.75000	101.28908				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC205 On 20/06/2019 Spot Bond				100.86895		100.84468				0.00	0	250,000,000
Total FRC206 SPOT										0.00	0	250,000,000
Total For FRC206										0.00	0	250,000,000
FRC206 On 20/09/2021 Spot Bond			100.00000	12.68612	100.00000	12.65539				0.00	0	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC207 SPOT										0.00	0	200,000,000
Total For FRC207										0.00	0	200,000,000
FRC207 On 20/09/2021 Spot Bond			100.00000	11.89303	100.00000	11.86421				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC208 On 07/10/2020 Spot Bond				98.99480		98.95891				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC209 On 20/12/2019 Spot Bond			100.00000	18.24135	100.00000	18.19717				0.00	0	0
FRC210 On 20/12/2019 Spot Bond				100.30622		100.27981				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC210 On 29/10/2017 Spot Bond			100.00000	94.46008	100.00000	94.21849				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC211 On 07/05/2020 Spot Bond				101.34277		101.31794				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC212 On 04/06/2021 Spot Bond			100.00000	12.29267	100.00000	12.26289				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC213 On 07/11/2017 Spot Bond			100.00000	63.26685	100.00000	63.10842				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC214 On 07/11/2019 Spot Bond				101.34273		101.31790				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC215 On 07/11/2017 Spot Bond			100.00000	63.25016	100.00000	63.09178				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC216 On 07/11/2017 Spot Bond				101.33992		101.31515				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC217 On 07/11/2017 Spot Bond				101.28206		101.25842				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC219 On 04/11/2019 Spot Bond				101.37516		101.35021				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC220 On 04/11/2017 Spot Bond				101.30305		101.27948				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC221 On 31/01/2022 Spot Bond			3.43000	139.07472	3.31000	139.79066				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC222 On 20/05/2020 Spot Bond				101.01092		100.98603				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC222 On 30/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC229 SPOT										0.00	0	0
Total For FRC229										0.00	0	0
FRC23 On 20/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC230 SPOT										0.00	0	0
Total For FRC230										0.00	0	0
FRC23 On 25/06/2018 Spot Bond				100.09715		100.01321				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC23 On 31/01/2022 Spot Bond			4.29000	133.85601	4.17000	134.53773				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23 On 20/12/2020 Spot Bond				100.43037		100.39254				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC23 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC235 SPOT										0.00	0	0
Total For FRC235										0.00	0	0
FRC23 On 08/02/2020 Spot Bond				111.89157		111.76103				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC23 On 19/10/2020 Spot Bond				119.46120		120.23502				0.00	64,000,000	32,000,000
Total FRC237 SPOT										0.00	64,000,000	32,000,000
Total For FRC237										0.00	64,000,000	32,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC231 On 08/02/2020 Spot Bond				112.50004		112.36958			0.00	0	0
Total FRC238 SPOT									0.00	0	0
Total For FRC238									0.00	0	0
FRC231 On 19/10/2020 Spot Bond				120.32248		121.07361			0.00	0	0
Total FRC239 SPOT									0.00	0	0
Total For FRC239									0.00	0	0
FRC241 On 19/10/2020 Spot Bond				119.18242		119.83273			0.00	0	0
Total FRC240 SPOT									0.00	0	0
Total For FRC240									0.00	0	0
FRC241 On 08/02/2020 Spot Bond				111.60698		111.69591			0.00	0	0
Total FRC241 SPOT									0.00	0	0
Total For FRC241									0.00	0	0
FRC241 On 08/02/2020 Spot Bond				111.38635		111.25113			0.00	0	0
Total FRC242 SPOT									0.00	0	0
Total For FRC242									0.00	0	0
FRC241 On 19/10/2020 Spot Bond				103.87949		103.82489			0.00	0	0
Total FRC243 SPOT									0.00	0	0
Total For FRC243									0.00	0	0
FRC241 On 08/02/2020 Spot Bond				111.72879		111.61731			0.00	0	0
Total FRC244 SPOT									0.00	0	0
Total For FRC244									0.00	0	0
FRC241 On 19/10/2020 Spot Bond				103.84101		103.78697			0.00	0	0
Total FRC245 SPOT									0.00	0	0
Total For FRC245									0.00	0	0
FRC241 On 19/10/2020 Spot Bond				103.08973		103.04664			0.00	0	0
Total FRC246 SPOT									0.00	0	0
Total For FRC246									0.00	0	0
FRC241 On 08/02/2020 Spot Bond				111.40008		111.27431			0.00	0	0
Total FRC247 SPOT									0.00	0	0
Total For FRC247									0.00	0	0
FRC241 On 08/02/2020 Spot Bond				99.75134		99.59840			0.00	0	0
Total FRC248 SPOT									0.00	0	0
Total For FRC248									0.00	0	0
FRC241 On 19/10/2020 Spot Bond				117.36898		118.04532			0.00	0	0
Total FRC249 SPOT									0.00	0	0
Total For FRC249									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC25(On 19/10/2020 Spot Bond				97.07117		97.65423			0.00	0	0
Total FRC250 SPOT									0.00	0	0
Total For FRC250									0.00	0	0
FRC25 On 13/02/2022 Spot Bond				101.36844		101.33966			0.00	0	0
Total FRC251 SPOT									0.00	0	0
Total For FRC251									0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.56680		100.54119			0.00	0	0
Total FRC46 SPOT									0.00	0	0
Total For FRC46									0.00	0	0
FRC61 On 28/07/2017 Spot Bond				101.58955		101.56404			0.00	0	0
Total FRC61 SPOT									0.00	0	0
Total For FRC61									0.00	0	0
FRC66 On 31/01/2022 Spot Bond			3.96000	135.83138	3.84000	136.52601			0.00	0	0
Total FRC66 SPOT									0.00	0	0
Total For FRC66									0.00	0	0
FRC69 On 31/01/2022 Spot Bond			4.01000	135.52993	3.89000	136.22259			0.00	0	0
Total FRC69 SPOT									0.00	0	0
Total For FRC69									0.00	0	0
FRC71 On 31/01/2022 Spot Bond			3.99000	135.65041	3.87000	136.34385			0.00	0	0
Total FRC71 SPOT									0.00	0	0
Total For FRC71									0.00	0	0
FRC76 On 28/07/2017 Spot Bond				101.75601		101.72768			0.00	0	0
Total FRC76 SPOT									0.00	0	0
Total For FRC76									0.00	0	0
FRD01 On 31/10/2020 Spot Bond				101.93140		101.89954			0.00	0	0
Total FRD013 SPOT									0.00	0	0
Total For FRD013									0.00	0	0
FRD01U On 22/12/2018 Spot Bond			100.00000	27.10862	100.00000	27.04295			0.00	0	0
Total FRD01U SPOT									0.00	0	0
Total For FRD01U									0.00	0	0
FRD09U On 26/06/2017 Spot Bond			100.00000	82.20030	100.00000	82.01885			0.00	0	0
Total FRD09U SPOT									0.00	0	0
Total For FRD09U									0.00	0	0
FRD13U On 31/12/2019 Spot Bond			100.00000	16.87077	100.00000	18.77710			0.00	0	0
Total FRD13U SPOT									0.00	0	0
Total For FRD13U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRD15I On 31/12/2021 Spot Bond			100.00000	11.87952	100.00000	12.17143			0.00	0	0
Total FRD15U SPOT									0.00	0	0
Total For FRD15U									0.00	0	0
FRI33 On 28/02/2033 Spot Bond			3.96000	83.13533	3.89000	83.88484			0.00	0	0
Total FRI33 SPOT									0.00	0	0
Total For FRI33									0.00	0	0
FRI38 On 31/01/2038 Spot Bond			3.96000	98.22067	3.85500	99.82396			0.00	0	0
Total FRI38 SPOT									0.00	0	0
Total For FRI38									0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				99.92177		99.90214			0.00	0	0
Total FRJ17 SPOT									0.00	0	0
Total For FRJ17									0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				101.51532		101.49361			0.00	0	0
Total FRJ18 SPOT									0.00	0	0
Total For FRJ18									0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.09609		100.07453			0.00	200,000,000	200,000,000
Total FRJ19 SPOT									0.00	200,000,000	200,000,000
Total For FRJ19									0.00	200,000,000	200,000,000
FRJ20 On 20/09/2020 Spot Bond				99.45217		99.42919			0.00	0	0
Total FRJ20 SPOT									0.00	0	0
Total For FRJ20									0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				99.61669		99.59303			0.00	0	95,000,000
Total FRJ21 SPOT									0.00	0	95,000,000
Total For FRJ21									0.00	0	95,000,000
FRJ22 On 07/03/2022 Spot Bond				100.83079		100.80767			0.00	0	0
Total FRJ22 SPOT									0.00	0	0
Total For FRJ22									0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				101.68203		101.65961			0.00	380,000,000	190,000,000
Total FRJ25 SPOT									0.00	380,000,000	190,000,000
Total For FRJ25									0.00	380,000,000	190,000,000
FRJ27 On 25/01/2027 Spot Bond				101.44313		101.41841			0.00	0	0
Total FRJ27 SPOT									0.00	0	0
Total For FRJ27									0.00	0	0
FRS01I On 13/05/2021 Spot Bond			100.00000	5.75339	100.00000	5.74232			0.00	0	0
Total FRS01U SPOT									0.00	0	0
Total For FRS01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS021 On 13/05/2021 Spot Bond			100.00000	5.75339	100.00000	5.74232			0.00	0	0
Total FRS02U SPOT									0.00	0	0
Total For FRS02U									0.00	0	0
FRS100 On 15/01/2024 Spot Bond			2.40800	111.55415	2.34800	113.24811			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS101 On 31/01/2038 Spot Bond			2.83000	117.57328	2.72500	119.57047			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	101.92550	10.38000	101.89649			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS104 On 23/01/2024 Spot Bond			10.38000	101.92550	10.38000	101.89649			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS108 On 31/01/2038 Spot Bond			2.97000	114.94094	2.86500	116.88417			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS109 On 07/12/2033 Spot Bond			2.96000	221.04428	2.96000	220.99786			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS110 On 31/01/2038 Spot Bond			2.94000	115.49903	2.83500	117.45369			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS112 On 07/12/2033 Spot Bond			2.99000	220.20755	2.99000	220.16111			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS113 On 29/04/2019 Spot Bond				101.81766		101.78827			0.00	0	0
Total FRS113 SPOT									0.00	0	0
Total For FRS113									0.00	0	0
FRS114 On 31/01/2025 Spot Bond			3.35000	117.32191	3.25000	118.13406			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS115 On 31/03/2038 Spot Bond			3.13500	111.92860	3.03000	113.81024			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS119 On 31/01/2038 Spot Bond			3.13500	111.92860	3.03000	113.81024			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0
FRS120 On 07/12/2033 Spot Bond			3.11000	216.89908	3.11000	216.85264			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS121 On 07/12/2033 Spot Bond			3.16000	215.53849	3.16000	215.49206			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS122 On 31/01/2025 Spot Bond			2.88000	106.21210	2.78000	106.95184			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS123 On 07/12/2033 Spot Bond			3.19000	214.72718	3.19000	214.68073			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS124 On 31/01/2038 Spot Bond			4.04500	96.92744	3.94000	98.50465			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS126 On 31/03/2028 Spot Bond			3.52000	162.21057	3.45000	163.24508			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS127 On 31/01/2038 Spot Bond			3.86000	99.76920	3.75500	101.40375			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS129 On 31/03/2028 Spot Bond			3.51000	162.36308	3.44000	163.39874			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS130 On 11/11/2015 Spot Bond				112.85479					0.00	0	0
FRS130 On 11/05/2017 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FRS130 SPOT									0.00	0	0
Total For FRS130									0.00	0	0
FRS131 On 31/03/2028 Spot Bond			3.57000	161.45054	3.50000	162.47924			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS132 On 07/12/2033 Spot Bond			3.70000	201.49155	3.70000	201.44519			0.00	0	0
Total FRS132 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS132										0.00	0	0
FRS13: On 24/03/2020 Spot Bond				94.52495		94.96762				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS13: On 31/01/2038 Spot Bond			3.79000	100.87090	3.68500	102.52773				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS13: On 31/01/2038 Spot Bond			4.04500	96.92744	3.94000	98.50465				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS13: On 31/01/2038 Spot Bond			3.57000	104.43101	3.46500	106.15999			10,710,000,000,000.00	3,000,000,000	1,500,000,000	
Total FRS136 SPOT									10,710,000,000,000.00	3,000,000,000	1,500,000,000	
Total For FRS136									10,710,000,000,000.00	3,000,000,000	1,500,000,000	
FRS13: On 31/03/2028 Spot Bond			3.38000	164.36058	3.31000	165.41149			0.00	0	0	
Total FRS137 SPOT									0.00	0	0	
Total For FRS137									0.00	0	0	
FRS13: On 07/12/2033 Spot Bond			3.47000	207.33252	3.47000	207.28611			0.00	0	0	
Total FRS138 SPOT									0.00	0	0	
Total For FRS138									0.00	0	0	
FRS14: On 31/03/2028 Spot Bond			3.51000	162.36308	3.44000	163.39874			0.00	0	0	
Total FRS142 SPOT									0.00	0	0	
Total For FRS142									0.00	0	0	
FRS14: On 31/03/2028 Spot Bond			3.51000	162.36308	3.44000	163.39874			0.00	0	0	
Total FRS143 SPOT									0.00	0	0	
Total For FRS143									0.00	0	0	
FRS14: On 21/05/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0	
Total FRS144 SPOT									0.00	0	0	
Total For FRS144									0.00	0	0	
FRS14: On 31/03/2028 Spot Bond			3.80000	158.00655	3.73000	159.00899			0.00	0	0	
Total FRS145 SPOT									0.00	0	0	
Total For FRS145									0.00	0	0	
FRS14: On 31/01/2025 Spot Bond			3.65000	114.84779	3.55000	115.63971			0.00	0	0	
Total FRS146 SPOT									0.00	0	0	
Total For FRS146									0.00	0	0	
FRS14: On 31/01/2022 Spot Bond			3.13000	140.95012	3.01000	141.67841			0.00	0	0	
Total FRS147 SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS147										0.00	0	0
FRS147 On 06/05/2021 Spot Bond				102.97600		99.97200				0.00	0	0
Total FRS148 SPOT										0.00	0	0
Total For FRS148										0.00	0	0
FRS148 On 31/03/2028 Spot Bond			3.86000	157.12201	3.79000	158.11776				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS149 On 31/03/2028 Spot Bond			3.90000	156.53550	3.83000	157.52678				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS150 On 31/01/2025 Spot Bond			3.62000	115.09254	3.52000	115.88646				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS151 On 31/03/2028 Spot Bond			3.87000	156.97516	3.80000	157.96978				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			3.91000	156.38927	3.84000	157.37943				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS153 On 08/08/2017 Spot Bond				101.15824		101.13658				0.00	0	0
Total FRS154 SPOT										0.00	0	0
Total For FRS154										0.00	0	0
FRS154 On 19/09/2017 Spot Bond				100.24980		100.22864				0.00	0	0
Total FRS155 SPOT										0.00	0	0
Total For FRS155										0.00	0	0
FRS155 On 03/10/2017 Spot Bond				99.93790		99.91714				0.00	0	0
Total FRS156 SPOT										0.00	0	0
Total For FRS156										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.76000	287.39867	2.68500	288.55305				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.65000	289.17963	2.57500	290.34352				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS43 On 07/12/2023 Spot Bond			3.37000	277.75772	3.29500	278.86080				0.00	0	0
Total FRS43 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			3.09000	141.20237	2.97000	141.93231				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond				101.58184		101.55769				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.62000	144.20557	2.50000	144.95539				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS62 On 04/11/2026 Spot Bond				101.34621		101.32181				0.00	0	0
Total FRS62 SPOT										0.00	0	0
Total For FRS62										0.00	0	0
FRS64 On 26/01/2042 Spot Bond			2.81000	113.82316	2.70500	116.07788				0.00	0	0
Total FRS64 SPOT										0.00	0	0
Total For FRS64										0.00	0	0
FRS69 On 31/05/2017 Spot Bond			104.97509	87.18560	104.97509	86.97279				0.00	0	0
Total FRS69 SPOT										0.00	0	0
Total For FRS69										0.00	0	0
FRS73 On 12/06/2017 Spot Bond			101.07593	86.00722	101.07593	85.80956				0.00	0	0
Total FRS73 SPOT										0.00	0	0
Total For FRS73										0.00	0	0
FRS74 On 14/06/2017 Spot Bond			100.44759	84.12535	100.44759	83.93388				0.00	0	0
Total FRS74 SPOT										0.00	0	0
Total For FRS74										0.00	0	0
FRS76 On 18/06/2017 Spot Bond			100.76967	84.60401	100.76967	84.41269				0.00	0	0
Total FRS76 SPOT										0.00	0	0
Total For FRS76										0.00	0	0
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS79 SPOT										0.00	0	0
Total For FRS79										0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.48000	123.19358	2.48000	123.16931				0.00	0	0
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0
FRS82 On 21/11/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS82 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS82									0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.81000	121.92762	2.71000	122.77759			0.00	0	0
Total FRS85 SPOT									0.00	0	0
Total For FRS85									0.00	0	0
FRS86 On 23/04/2018 Spot Bond				99.57503		99.57393			0.00	0	0
Total FRS86 SPOT									0.00	0	0
Total For FRS86									0.00	0	0
FRS87 On 31/01/2025 Spot Bond			2.84000	121.66650	2.74000	122.51431			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS90 On 07/12/2023 Spot Bond			3.56000	274.83443	3.48500	275.92203			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond				101.26901		101.24516			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.81336		100.78908			0.00	0	0
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS97 SPOT									0.00	0	0
Total For FRS97									0.00	0	0
FRX17 On 15/09/2017 Spot Bond			7.90000	100.59230	7.92000	100.56232			0.00	0	0
Total FRX17 SPOT									0.00	0	0
Total For FRX17									0.00	0	0
FRX18 On 14/04/2018 Spot Bond			8.31000	106.97518	8.33000	106.93136			0.00	0	0
Total FRX18 SPOT									0.00	0	0
Total For FRX18									0.00	0	0
FRX19 On 15/11/2019 Spot Bond			8.55000	104.40172	8.56000	104.35433			0.00	0	0
Total FRX19 SPOT									0.00	0	0
Total For FRX19									0.00	0	0
FRX20 On 01/10/2020 Spot Bond			8.76000	99.94687	8.77000	99.89370			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			9.49000	92.89962	9.49500	92.85506		1,283,048,000,000.00		135,200,000	135,200,000
Total FRX23 SPOT								1,283,048,000,000.00		135,200,000	135,200,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRX23									1,283,048,000,000.00	135,200,000	135,200,000
FRX24 On 10/12/2024 Spot Bond			9.77000	108.46383	9.77000	108.43541			9,879,424,000,000.00	1,011,200,000	1,011,200,000
Total FRX24 SPOT									9,879,424,000,000.00	1,011,200,000	1,011,200,000
Total For FRX24									9,879,424,000,000.00	1,011,200,000	1,011,200,000
FRX26 On 01/10/2026 Spot Bond			10.18000	95.89480	10.17000	95.92702			11,198,000,000,000.00	1,100,000,000	550,000,000
Total FRX26 SPOT									11,198,000,000,000.00	1,100,000,000	550,000,000
Total For FRX26									11,198,000,000,000.00	1,100,000,000	550,000,000
FRX27 On 07/03/2027 Spot Bond			10.18000	100.71191	10.17000	100.74642			0.00	0	0
Total FRX27 SPOT									0.00	0	0
Total For FRX27									0.00	0	0
FRX30 On 31/01/2030 Spot Bond			10.43000	96.80997	10.42000	96.85033			417,200,000,000.00	40,000,000	20,000,000
Total FRX30 SPOT									417,200,000,000.00	40,000,000	20,000,000
Total For FRX30									417,200,000,000.00	40,000,000	20,000,000
FRX31 On 21/02/2031 Spot Bond			10.52000	93.61416	10.51000	93.65598			2,608,960,000,000.00	248,000,000	174,000,000
Total FRX31 SPOT									2,608,960,000,000.00	248,000,000	174,000,000
Total For FRX31									2,608,960,000,000.00	248,000,000	174,000,000
FRX32 On 31/03/2032 Spot Bond			10.46000	100.44932	10.47500	100.30857			0.00	0	0
Total FRX32 SPOT									0.00	0	0
Total For FRX32									0.00	0	0
FRX45 On 14/04/2045 Spot Bond			11.06500	77.33688	11.00500	77.71041			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS1A4 On 20/03/2038 Spot Bond				100.25766		100.23570			0.00	0	0
Total FS1A4 SPOT									0.00	0	0
Total For FS1A4									0.00	0	0
FS1A5 On 20/03/2038 Spot Bond				100.33353		100.31103			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				100.61892		100.59589			0.00	0	0
Total FS1B1 SPOT									0.00	0	0
Total For FS1B1									0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				100.28560		100.26108			0.00	0	0
Total FS1C1 SPOT									0.00	0	0
Total For FS1C1									0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				100.32380		100.29578			0.00	0	0
Total FS1D1 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS1D1										0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FS2A3 SPOT										0.00	0	0
Total For FS2A3										0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.83472		100.81229				0.00	0	0
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.84521		100.82223				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.96335		100.93970				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.98972		100.96538				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				101.10563		101.07829				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	9.47231	100.00000	9.44859				0.00	0	0
Total FS3A3U SPOT										0.00	0	0
Total For FS3A3U										0.00	0	0
FS3A4L On 20/02/2022 Spot Bond			100.00000	1.58919	100.00000	1.58521				0.00	0	0
Total FS3A4U SPOT										0.00	0	0
Total For FS3A4U										0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS3D1U										0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	52.58441	100.00000	52.45703				0.00	0	0
Total FS4A1U SPOT										0.00	0	0
Total For FS4A1U										0.00	0	0
FS4A2L On 20/03/2020 Spot Bond			100.00000	8.82220	100.00000	8.80083				0.00	0	0
Total FS4A2U SPOT										0.00	0	0
Total For FS4A2U										0.00	0	0
FS4A3L On 20/03/2022 Spot Bond			100.00000	1.48012	100.00000	1.47653				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A1L On 20/04/2019 Spot Bond			100.00000	15.96557	100.00000	15.92603				0.00	0	0
Total FS5A1U SPOT										0.00	0	0
Total For FS5A1U										0.00	0	0
FS5A2L On 20/04/2021 Spot Bond			100.00000	2.67858	100.00000	2.67194				0.00	0	0
Total FS5A2U SPOT										0.00	0	0
Total For FS5A2U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	0.44939	100.00000	0.44828				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/02/2021 Spot Bond			100.00000	4.18528	100.00000	4.17491				0.00	0	0
Total FS5A4U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS5A4U										0.00	0	0
FS5A5L On 20/02/2042 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/02/2021 Spot Bond			100.00000	4.18528	100.00000	4.17491				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/02/2021 Spot Bond			100.00000	4.18528	100.00000	4.17491				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/02/2021 Spot Bond			100.00000	4.18528	100.00000	4.17491				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/02/2021 Spot Bond			100.00000	4.18528	100.00000	4.17491				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond				101.95130		101.92578				0.00	0	0
Total GBL02 SPOT										0.00	0	0
Total For GBL02										0.00	0	0
GFC04 On 11/04/2017 Spot Bond			9.20000	104.45290	9.22000	104.42596				0.00	0	0
Total GFC04 SPOT										0.00	0	0
Total For GFC04										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.93690		100.91476				0.00	0	0
Total GH31A1 SPOT										0.00	0	0
Total For GH31A1										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.78502		100.76168				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.79367		100.77005				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2042 Spot Bond				100.84986		100.82448				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2042 Spot Bond				100.91895		100.89139				0.00	0	0
Total GH31C SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For GH31C									0.00	0	0
GH31D On 25/02/2042 Spot Bond				100.96209		100.93317			0.00	0	0
Total GH31D SPOT									0.00	0	0
Total For GH31D									0.00	0	0
GH41U On 25/10/2047 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total GH41U SPOT									0.00	0	0
Total For GH41U									0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total GOVEX1 SPOT									0.00	0	0
Total For GOVEX1									0.00	0	0
GPT40 On 06/06/2017 Spot Bond				100.61774		100.59644			0.00	0	0
Total GPT40 SPOT									0.00	0	0
Total For GPT40									0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	16.36372	100.00000	16.32408			0.00	0	0
Total GRB01U SPOT									0.00	0	0
Total For GRB01U									0.00	0	0
GRB02 On 08/12/2017 Spot Bond			100.00000	57.97281	100.00000	57.83238			0.00	0	0
Total GRB02U SPOT									0.00	0	0
Total For GRB02U									0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	28.81680	100.00000	28.74700			0.00	0	0
Total GRB03U SPOT									0.00	0	0
Total For GRB03U									0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	14.18501	100.00000	14.14949			0.00	0	0
Total GRB04U SPOT									0.00	0	0
Total For GRB04U									0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	22.18568	100.00000	22.13193			0.00	0	0
Total GRB05U SPOT									0.00	0	0
Total For GRB05U									0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	14.73449	100.00000	14.69879			0.00	0	0
Total GRB06U SPOT									0.00	0	0
Total For GRB06U									0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	3.49550	100.00000	3.48887			0.00	0	0
Total GRB07U SPOT									0.00	0	0
Total For GRB07U									0.00	0	0
GRB10 On 31/07/2017 Spot Bond			100.00000	74.94867	100.00000	74.79508			0.00	0	0
Total GRB10U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB10U										0.00	0	0
GRB11 On 31/01/2018 Spot Bond			100.00000	55.92805	100.00000	55.82194				0.00	0	0
Total GRB11U SPOT										0.00	0	0
Total For GRB11U										0.00	0	0
GRB12 On 31/07/2018 Spot Bond			100.00000	38.81142	100.00000	38.76833				0.00	0	0
Total GRB12U SPOT										0.00	0	0
Total For GRB12U										0.00	0	0
GRB13 On 31/01/2019 Spot Bond			100.00000	27.96402	100.00000	27.91097				0.00	0	0
Total GRB13U SPOT										0.00	0	0
Total For GRB13U										0.00	0	0
GRB14 On 31/07/2019 Spot Bond			100.00000	17.24952	100.00000	17.23037				0.00	0	0
Total GRB14U SPOT										0.00	0	0
Total For GRB14U										0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	13.98201	100.00000	13.95548				0.00	0	0
Total GRB15U SPOT										0.00	0	0
Total For GRB15U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	7.66645	100.00000	7.65794				0.00	0	0
Total GRB16U SPOT										0.00	0	0
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	7.01761	100.00000	7.00429				0.00	0	0
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	3.41110	100.00000	3.40731				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	3.49550	100.00000	3.48887				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB20 On 17/03/2020 Spot Bond			100.00000	17.01608	100.00000	16.96385				0.00	0	0
Total GRB20U SPOT										0.00	0	0
Total For GRB20U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	12.24988	100.00000	12.21228				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	9.78306	100.00000	9.75302				0.00	0	0
Total GRB22U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB22U										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				101.87315		101.85073				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				101.66667		101.64196				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				101.75513		101.72903				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.74997		100.69405				0.00	3,680,000,000	1,840,000,000
Total GRT06 SPOT										0.00	3,680,000,000	1,840,000,000
Total For GRT06										0.00	3,680,000,000	1,840,000,000
GRT07 On 21/02/2024 Spot Bond				101.35217		101.32829				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.16826		100.14532				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT09 On 15/10/2018 Spot Bond				102.19624		102.17341				0.00	0	0
Total GRT09 SPOT										0.00	0	0
Total For GRT09										0.00	0	0
GRT10 On 13/05/2019 Spot Bond				101.13860		101.11489				0.00	0	0
Total GRT10 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRT10										0.00	0	0
GRT11 On 13/05/2021 Spot Bond				101.13320		101.10881				0.00	0	0
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/03/2020 Spot Bond				100.52073		100.49760				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT13 On 15/04/2020 Spot Bond				101.80585		101.78233				0.00	0	0
Total GRT13 SPOT										0.00	0	0
Total For GRT13										0.00	0	0
GRT14 On 15/09/2021 Spot Bond				100.40680		100.38292				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRT15 On 15/04/2020 Spot Bond				102.27363		101.98503				0.00	1,500,000,000	1,500,000,000
Total GRT15 SPOT										0.00	1,500,000,000	1,500,000,000
Total For GRT15										0.00	1,500,000,000	1,500,000,000
GRT16 On 17/10/2021 Spot Bond				101.83324		101.80900				0.00	0	0
Total GRT16 SPOT										0.00	0	0
Total For GRT16										0.00	0	0
GRT17 On 17/10/2023 Spot Bond			9.77000	106.39715	9.77500	106.34522				0.00	0	0
Total GRT17 SPOT										0.00	0	0
Total For GRT17										0.00	0	0
GRT18 On 13/03/2020 Spot Bond				100.44147		100.41846				0.00	0	0
Total GRT18 SPOT										0.00	0	0
Total For GRT18										0.00	0	0
GRT19 On 14/03/2022 Spot Bond				100.45526		100.43144				0.00	180,000,000	90,000,000
Total GRT19 SPOT										0.00	180,000,000	90,000,000
Total For GRT19										0.00	180,000,000	90,000,000
GRT20 On 03/04/2024 Spot Bond				100.19770		100.17478				0.00	0	0
Total GRT20 SPOT										0.00	0	0
Total For GRT20										0.00	0	0
GRT21 On 03/04/2024 Spot Bond			10.28000	97.46679	10.27000	97.48828				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00005	100.00000	0.00005				0.00	0	0
Total GRX01U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRX01U										0.00	0	0
HC1M1 On 30/04/2017 Spot Bond				113.25685		113.22329				0.00	0	0
Total HC1M1 SPOT										0.00	0	0
Total For HC1M1										0.00	0	0
HC1M2 On 30/08/2017 Spot Bond				108.28767		108.25342				0.00	0	0
Total HC1M2 SPOT										0.00	0	0
Total For HC1M2										0.00	0	0
HC1M3 On 30/04/2017 Spot Bond				103.81685		103.79130				0.00	0	0
Total HC1M3 SPOT										0.00	0	0
Total For HC1M3										0.00	0	0
HC2T1 On 05/10/2017 Spot Bond				99.88825		102.01012				0.00	0	0
Total HC2T1 SPOT										0.00	0	0
Total For HC2T1										0.00	0	0
HC3T1 On 28/03/2019 Spot Bond				100.01468		100.04676				0.00	0	0
Total HC3T1 SPOT										0.00	0	0
Total For HC3T1										0.00	0	0
HC4T1 On 15/12/2017 Spot Bond				100.38017		100.35819				0.00	0	0
Total HC4T1 SPOT										0.00	0	0
Total For HC4T1										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	17.07311	100.00000	17.03036				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.44651		100.42322				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				101.39169		101.36823				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.49575		100.47069				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILB05 On 11/07/2019 Spot Bond				101.96828		101.94428				0.00	0	0
Total HILB05 SPOT										0.00	0	0
Total For HILB05										0.00	0	0
HILB06 On 11/07/2020 Spot Bond				101.98962		101.96534				0.00	0	0
Total HILB06 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HILB06									0.00	0	0
HILB07 On 11/07/2021 Spot Bond				102.01343		101.98885			0.00	0	0
Total HILB07 SPOT									0.00	0	0
Total For HILB07									0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total HM1B5U SPOT									0.00	0	0
Total For HM1B5U									0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total HM1B6U SPOT									0.00	0	0
Total For HM1B6U									0.00	0	0
HM1B8 On 19/07/2048 Spot Bond			100.00000	10.29469	100.00000	10.26919			0.00	0	0
Total HM1B8U SPOT									0.00	0	0
Total For HM1B8U									0.00	0	0
HM1B9 On 19/07/2048 Spot Bond			100.00000	10.29469	100.00000	10.26919			0.00	0	0
Total HM1B9U SPOT									0.00	0	0
Total For HM1B9U									0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	10.92074	100.00000	10.89369			0.00	0	0
Total HM1C4U SPOT									0.00	0	0
Total For HM1C4U									0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	10.92074	100.00000	10.89369			0.00	0	0
Total HM1C5U SPOT									0.00	0	0
Total For HM1C5U									0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	11.72566	100.00000	11.69662			0.00	0	0
Total HM1D4U SPOT									0.00	0	0
Total For HM1D4U									0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	11.72566	100.00000	11.69662			0.00	0	0
Total HM1D5U SPOT									0.00	0	0
Total For HM1D5U									0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	12.70946	100.00000	12.67798			0.00	0	0
Total HM1E4U SPOT									0.00	0	0
Total For HM1E4U									0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B2 SPOT									0.00	0	0
Total For HMS1B2									0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B3 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HMS1B3									0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B7 SPOT									0.00	0	0
Total For HMS1B7									0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1C2 SPOT									0.00	0	0
Total For HMS1C2									0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1D2 SPOT									0.00	0	0
Total For HMS1D2									0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1E2 SPOT									0.00	0	0
Total For HMS1E2									0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT									0.00	0	0
Total For HMS1F2									0.00	0	0
HMS1G On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	106.62100	10.00000	106.59300			0.00	0	0
Total HPF04/JIBAR SPOT									0.00	0	0
Total For HPF04/JIBAR									0.00	0	0
HPF06 On 20/02/2020 Spot Bond				101.09511		101.06803			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF07 On 20/08/2017 Spot Bond				101.26614		101.24215			0.00	0	0
Total HPF07 SPOT									0.00	0	0
Total For HPF07									0.00	0	0
HPF08 On 15/04/2019 Spot Bond				102.11288		102.08513			0.00	320,000,000	80,000,000
Total HPF08 SPOT									0.00	320,000,000	80,000,000
Total For HPF08									0.00	320,000,000	80,000,000
HPF09 On 15/04/2019 Spot Bond				101.94005		101.91387			0.00	200,000,000	50,000,000
Total HPF09 SPOT									0.00	200,000,000	50,000,000
Total For HPF09									0.00	200,000,000	50,000,000
HPF10 On 17/02/2018 Spot Bond				100.99925		100.97653			0.00	0	0
Total HPF10 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HPF10									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			8.58000	104.90042	8.59000	104.84696			70,858,710,780,000.00	8,258,591,000	9,968,591,000
Total HWAY20 SPOT									*0,858,710,780,000.00	8,258,591,000	9,968,591,000
Total For HWAY20									*0,858,710,780,000.00	8,258,591,000	9,968,591,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	17.15617	100.00000	17.11778			0.00	0	0
Total HWAY20/R207 SPOT									0.00	0	0
Total For HWAY20/R207									0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			2.80000	286.75430	2.72500	287.90524			0.00	0	13,400,000,000
Total HWAY23 SPOT									0.00	0	13,400,000,000
Total For HWAY23									0.00	0	13,400,000,000
HWAY2 On 07/12/2024 Spot Bond			2.51000	297.49734	2.43500	298.85768			0.00	0	0
Total HWAY24 SPOT									0.00	0	0
Total For HWAY24									0.00	0	0
HWAY3 On 28/02/2033 Spot Bond			2.86000	99.93321	2.79000	100.83567			0.00	0	0
Total HWAY33 SPOT									0.00	0	0
Total For HWAY33									0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			10.51500	91.48675	10.52500	91.38800			49,483,590,000,000.00	4,706,000,000	3,086,000,000
Total HWAY34 SPOT									19,483,590,000,000.00	4,706,000,000	3,086,000,000
Total For HWAY34									19,483,590,000,000.00	4,706,000,000	3,086,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.55710	100.00000	10.53347			0.00	0	0
Total HWAY34/R208 SPOT									0.00	0	0
Total For HWAY34/R208									0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			10.50500	91.36264	10.51500	91.26263			1,079,914,000,000.00	102,800,000	102,800,000
Total HWAY35 SPOT									1,079,914,000,000.00	102,800,000	102,800,000
Total For HWAY35									1,079,914,000,000.00	102,800,000	102,800,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.55706	100.00000	10.53343			0.00	0	0
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0
HWF08 On 15/07/2019 Spot Bond				101.79786		101.77444			0.00	0	0
Total HWF08 SPOT									0.00	0	0
Total For HWF08									0.00	0	0
HWF09 On 19/09/2019 Spot Bond				100.33592		100.31303			0.00	0	0
Total HWF09 SPOT									0.00	0	0
Total For HWF09									0.00	0	0
HWF10 On 30/09/2019 Spot Bond			100.00000	21.17681	100.00000	21.12550			0.00	0	0
Total HWF10U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWF10U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	106.62100	10.00000	106.59300			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			2.20000	127.37591	2.10000	128.27083		112,460,040,000,000.00	51,118,200,000	63,546,700,000	
Total I2025 SPOT								12,460,040,000,000.00	51,118,200,000	63,546,700,000	
Total For I2025								12,460,040,000,000.00	51,118,200,000	63,546,700,000	
I2029 On 31/03/2029 Spot Bond			2.23000	99.17998	2.16000	99.90390		95,660,756,000,000.00	42,897,200,000	50,939,600,000	
Total I2029 SPOT								15,660,756,000,000.00	42,897,200,000	50,939,600,000	
Total For I2029								15,660,756,000,000.00	42,897,200,000	50,939,600,000	
I2033 On 28/02/2033 Spot Bond			2.23000	104.77792	2.16000	105.76067		92,351,436,000,000.00	41,413,200,000	74,505,900,000	
Total I2033 SPOT								12,351,436,000,000.00	41,413,200,000	74,505,900,000	
Total For I2033								12,351,436,000,000.00	41,413,200,000	74,505,900,000	
I2038 On 31/01/2038 Spot Bond			2.21000	130.12991	2.10500	132.38583		294,529,352,000,000.00	133,271,200,000	161,095,700,000	
Total I2038 SPOT								14,529,352,000,000.00	133,271,200,000	161,095,700,000	
Total For I2038								14,529,352,000,000.00	133,271,200,000	161,095,700,000	
I2046 On 31/03/2046 Spot Bond			2.22000	128.63819	2.15000	130.50695		142,327,308,000,000.00	64,111,400,000	82,250,000,000	
Total I2046 SPOT								12,327,308,000,000.00	64,111,400,000	82,250,000,000	
Total For I2046								12,327,308,000,000.00	64,111,400,000	82,250,000,000	
I2050 On 31/12/2050 Spot Bond			2.22000	138.00835	2.16000	139.90217		107,773,896,000,000.00	48,546,800,000	113,165,319,854	
Total I2050 SPOT								17,773,896,000,000.00	48,546,800,000	113,165,319,854	
Total For I2050								17,773,896,000,000.00	48,546,800,000	113,165,319,854	
IBL22 On 15/03/2018 Spot Bond			8.45000	101.81334	8.47000	101.77217		0.00	0	0	
Total IBL22 SPOT								0.00	0	0	
Total For IBL22								0.00	0	0	
IBL36 On 31/01/2022 Spot Bond			2.69000	143.75365	2.57000	144.50048		0.00	0	0	
Total IBL36 SPOT								0.00	0	0	
Total For IBL36								0.00	0	0	
IBL38 On 02/04/2017 Spot Bond				99.94437		99.92576		0.00	0	0	
Total IBL38 SPOT								0.00	0	0	
Total For IBL38								0.00	0	0	
IBL39 On 02/04/2018 Spot Bond			8.57000	100.13696	8.59000	100.09493		0.00	0	0	
Total IBL39 SPOT								0.00	0	0	
Total For IBL39								0.00	0	0	
IBL42 On 15/06/2017 Spot Bond				100.54052		100.51912		0.00	0	34,000,000	
Total IBL42 SPOT								0.00	0	34,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL42										0.00	0	34,000,000
IBL43/J On 25/11/2020 Spot Bond			10.00000	106.62100	10.00000	106.59300				0.00	0	0
Total IBL43/JIBAR SPOT										0.00	0	0
Total For IBL43/JIBAR										0.00	0	0
IBL45 On 21/12/2018 Spot Bond			8.99000	100.62584	9.01000	100.57045				0.00	0	0
Total IBL45 SPOT										0.00	0	0
Total For IBL45										0.00	0	0
IBL46 On 15/01/2020 Spot Bond			9.36000	96.39969	9.37000	96.35197				0.00	0	0
Total IBL46 SPOT										0.00	0	0
Total For IBL46										0.00	0	0
IBL49 On 02/04/2018 Spot Bond			8.76000	98.61697	8.78000	98.57504				0.00	0	5,850,000,000
Total IBL49 SPOT										0.00	0	5,850,000,000
Total For IBL49										0.00	0	5,850,000,000
IBL49/F On 02/04/2018 Spot Bond			7.34000	99.95567	7.34000	99.93587				0.00	0	0
Total IBL49/R203 SPOT										0.00	0	0
Total For IBL49/R203										0.00	0	0
IBL50 On 02/08/2020 Spot Bond			9.35000	100.70677	9.36000	100.65327				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.95958		100.93600				0.00	0	0
Total IBL53 SPOT										0.00	0	0
Total For IBL53										0.00	0	0
IBL55 On 31/07/2018 Spot Bond			8.77000	100.48681	8.79000	100.43831				0.00	0	0
Total IBL55 SPOT										0.00	0	0
Total For IBL55										0.00	0	0
IBL56 On 31/01/2019 Spot Bond				101.51591		101.49121				0.00	0	0
Total IBL56 SPOT										0.00	0	0
Total For IBL56										0.00	0	0
IBL59 On 17/02/2019 Spot Bond			8.73000	101.86866	8.75000	101.81029				0.00	0	0
Total IBL59 SPOT										0.00	0	0
Total For IBL59										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			9.93000	102.76112	9.93500	102.70883				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.74805		100.72658				0.00	0	0
Total IBL61 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL61										0.00	0	0
IBL62 On 24/04/2017 Spot Bond				101.53197		101.51044				0.00	0	0
Total IBL62 SPOT										0.00	0	0
Total For IBL62										0.00	0	0
IBL63 On 29/07/2017 Spot Bond				101.45162		101.42965				0.00	0	0
Total IBL63 SPOT										0.00	0	0
Total For IBL63										0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.90577		100.88219				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				101.45159		101.42839				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL66 On 12/03/2018 Spot Bond				100.57551		100.55301				0.00	0	0
Total IBL66 SPOT										0.00	0	0
Total For IBL66										0.00	0	0
IBL67 On 31/01/2022 Spot Bond			3.42000	139.13678	3.30000	139.85311				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL68 On 29/06/2018 Spot Bond				100.16139		100.13946				0.00	0	0
Total IBL68 SPOT										0.00	0	0
Total For IBL68										0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000	45.27130	100.00000	45.15919				0.00	0	0
Total IBL69U SPOT										0.00	0	0
Total For IBL69U										0.00	0	0
IBL73 On 19/08/2018 Spot Bond				101.07824		101.05526				0.00	0	0
Total IBL73 SPOT										0.00	0	0
Total For IBL73										0.00	0	0
IBL75 On 19/08/2020 Spot Bond				100.97500		100.95106				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL76 On 25/11/2018 Spot Bond				101.27107		101.24876				0.00	0	0
Total IBL76 SPOT										0.00	0	0
Total For IBL76										0.00	0	0
IBL77 On 25/11/2020 Spot Bond				100.80230		100.77841				0.00	0	0
Total IBL77 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL77										0.00	0	0
IBL78 On 25/11/2022 Spot Bond			9.98000	103.70021	9.98500	103.65105				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IBL79 On 27/01/2019 Spot Bond			8.56000	104.10394	8.58000	104.04606				0.00	0	0
Total IBL79 SPOT										0.00	0	0
Total For IBL79										0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	31.97284	100.00000	31.89277				0.00	0	0
Total IBL80U SPOT										0.00	0	0
Total For IBL80U										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	13.83479	100.00000	13.80015				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL82 On 29/01/2019 Spot Bond				101.50956		101.48601				0.00	0	0
Total IBL82 SPOT										0.00	0	0
Total For IBL82										0.00	0	0
IBL83 On 22/03/2019 Spot Bond				100.22247		100.19920				0.00	0	0
Total IBL83 SPOT										0.00	0	0
Total For IBL83										0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	24.24733	100.00000	24.18729				0.00	0	0
Total IBL84U SPOT										0.00	0	0
Total For IBL84U										0.00	0	0
IBL85 On 20/05/2019 Spot Bond				101.34984		101.32680				0.00	0	0
Total IBL85 SPOT										0.00	0	0
Total For IBL85										0.00	0	0
IBL86 On 20/05/2021 Spot Bond				100.99507		100.97059				0.00	0	22,000,000
Total IBL86 SPOT										0.00	0	22,000,000
Total For IBL86										0.00	0	22,000,000
IBL87 On 20/05/2019 Spot Bond			8.86000	105.20673	8.88000	105.14283				0.00	0	0
Total IBL87 SPOT										0.00	0	0
Total For IBL87										0.00	0	0
IBL88 On 20/05/2021 Spot Bond			9.31000	107.11513	9.32000	107.05375				0.00	0	0
Total IBL88 SPOT										0.00	0	0
Total For IBL88										0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	16.96810	100.00000	16.93014				0.00	0	0
Total IBL88/R208 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL88/R208										0.00	0	0
IBL89 On 26/05/2021 Spot Bond				100.83880		100.81360				0.00	0	0
Total IBL89 SPOT										0.00	0	0
Total For IBL89										0.00	0	0
IBL90U On 20/05/2019 Spot Bond			100.00000	23.29748	100.00000	23.23914				0.00	0	0
Total IBL90U SPOT										0.00	0	0
Total For IBL90U										0.00	0	0
IBL91 On 02/06/2018 Spot Bond				100.71379		100.69034				0.00	0	0
Total IBL91 SPOT										0.00	0	0
Total For IBL91										0.00	0	0
IBL92 On 12/01/2020 Spot Bond				101.93544		101.91153				0.00	0	0
Total IBL92 SPOT										0.00	0	0
Total For IBL92										0.00	0	0
IBL93 On 31/08/2018 Spot Bond				100.95229		100.92952				0.00	0	0
Total IBL93 SPOT										0.00	0	0
Total For IBL93										0.00	0	0
IBL94 On 06/09/2019 Spot Bond				100.85153		100.82766				0.00	0	0
Total IBL94 SPOT										0.00	0	0
Total For IBL94										0.00	0	0
IBL95 On 12/09/2021 Spot Bond				100.45934		100.43537				0.00	0	0
Total IBL95 SPOT										0.00	0	0
Total For IBL95										0.00	0	0
IBL96 On 21/09/2019 Spot Bond				100.22194		100.19881				0.00	0	0
Total IBL96 SPOT										0.00	0	0
Total For IBL96										0.00	0	0
IBL97 On 03/10/2019 Spot Bond				99.93191		99.90917				0.00	0	0
Total IBL97 SPOT										0.00	0	0
Total For IBL97										0.00	0	0
IBL98 On 03/10/2023 Spot Bond				99.92850		99.90466				0.00	0	0
Total IBL98 SPOT										0.00	0	0
Total For IBL98										0.00	0	0
IBL99 On 21/10/2019 Spot Bond			8.73000	104.57807	8.75000	104.50833				0.00	0	0
Total IBL99 SPOT										0.00	0	0
Total For IBL99										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.04143	100.00000	0.04134				0.00	0	0
Total IDC01U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDC01U										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				101.37035		101.34716				0.00	0	0
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			9.63000	99.84346	9.64000	99.78879				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				100.80646		100.78351				0.00	0	0
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				100.75601		100.73236				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			10.58000	98.01373	10.57000	98.03562				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond				101.13842		101.11472				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			11.41000	103.34763	11.40000	103.38386				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG09 On 05/12/2019 Spot Bond				100.62377		100.60006				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond				100.63235		100.60829				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			10.68000	104.12247	10.67000	104.15251				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	102.23612	5.00000	102.22225				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	100.18313	4.00000	100.17234				0.00	0	0
Total IDCP05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCP05										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	101.81151	4.00000	101.80043				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.98000	101.21376	8.97000	101.24360				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC02 On 14/04/2021 Spot Bond			8.02000	106.56663	8.03000	106.50914				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	7.60263	100.00000	7.58421				0.00	0	0
Total IKH1D SPOT										0.00	0	0
Total For IKH1D										0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	93.50649	100.00000	93.26425				0.00	0	0
Total IN269U SPOT										0.00	0	0
Total For IN269U										0.00	0	0
IN272U On 10/11/2017 Spot Bond			100.00000	61.79732	100.00000	61.64257				0.00	0	0
Total IN272U SPOT										0.00	0	0
Total For IN272U										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	5.50852	100.00000	5.49807				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	10.05504	100.00000	10.54687				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	16.58837	100.00000	16.54682				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	23.90690	100.00000	23.84770				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	10.17171	100.00000	10.14907				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	13.27365	100.00000	13.24150				0.00	0	0
Total IN306U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN306U										0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	29.42440	100.00000	29.35311				0.00	0	0
Total IN313U SPOT										0.00	0	0
Total For IN313U										0.00	0	0
IN318U On 25/06/2017 Spot Bond			100.00000	83.95364	100.00000	83.76790				0.00	0	0
Total IN318U SPOT										0.00	0	0
Total For IN318U										0.00	0	0
IN319U On 20/12/2017 Spot Bond			100.00000	84.34065	100.00000	84.15771				0.00	0	0
Total IN319U SPOT										0.00	0	0
Total For IN319U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	13.66046	100.00000	13.62625				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	13.48971	100.00000	13.45703				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN330U On 18/04/2017 Spot Bond			100.00000	98.03375	100.00000	97.77846				0.00	0	0
Total IN330U SPOT										0.00	0	0
Total For IN330U										0.00	0	0
IN331U On 04/12/2019 Spot Bond			100.00000	17.58429	100.00000	17.54169				0.00	0	0
Total IN331U SPOT										0.00	0	0
Total For IN331U										0.00	0	0
IN332U On 04/12/2019 Spot Bond			100.00000	9.17130	100.00000	9.14908				0.00	0	0
Total IN332U SPOT										0.00	0	0
Total For IN332U										0.00	0	0
IN334U On 21/09/2021 Spot Bond			100.00000	12.49984	100.00000	12.46956				0.00	0	0
Total IN334U SPOT										0.00	0	0
Total For IN334U										0.00	0	0
IN339U On 12/12/2017 Spot Bond			100.00000	59.57850	100.00000	59.43418				0.00	0	0
Total IN339U SPOT										0.00	0	0
Total For IN339U										0.00	0	0
IN341U On 01/03/2018 Spot Bond			100.00000	59.71338	100.00000	59.56873				0.00	0	0
Total IN341U SPOT										0.00	0	0
Total For IN341U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	8.25048	100.00000	8.22610				0.00	0	0
Total IN342U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	0.00005	100.00000	0.00005				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	9.13317	100.00000	9.11273				0.00	0	0
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0
IN346U On 15/04/2018 Spot Bond			100.00000	46.47601	100.00000	46.36092				0.00	0	0
Total IN346U SPOT										0.00	0	0
Total For IN346U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	13.15390	100.00000	13.12463				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN351U On 04/07/2017 Spot Bond			100.00000	98.54015	100.00000	98.18182				0.00	0	0
Total IN351U SPOT										0.00	0	0
Total For IN351U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	1.47296	100.00000	1.46939				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.24738		100.22129				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	99.94661	6.50000	99.92882				0.00	0	0
Total ING153 SPOT										0.00	0	0
Total For ING153										0.00	0	0
ING196 On 30/06/2027 Spot Bond				84.54965		84.54965				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	106.62100	10.00000	106.59300				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.24246		100.21690				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				104.21742		102.73139				0.00	0	0
Total ING232 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ING232									0.00	0	0
ING335 On 15/08/2019 Spot Bond				95.01979		95.00013			0.00	0	0
Total ING335 SPOT									0.00	0	0
Total For ING335									0.00	0	0
INLV01 On 12/08/2024 Spot Bond				101.47482		101.44373			0.00	0	0
Total INLV01 SPOT									0.00	0	0
Total For INLV01									0.00	0	0
INLV02 On 20/10/2025 Spot Bond				102.13296		102.10327			0.00	0	0
Total INLV02 SPOT									0.00	0	0
Total For INLV02									0.00	0	0
INLV03 On 11/02/2021 Spot Bond				101.48752		101.45615			0.00	200,000,000	100,000,000
Total INLV03 SPOT									0.00	200,000,000	100,000,000
Total For INLV03									0.00	200,000,000	100,000,000
INLV04 On 11/02/2021 Spot Bond			11.67000	105.00520	11.68000	104.94120			0.00	0	0
Total INLV04 SPOT									0.00	0	0
Total For INLV04									0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	106.62100	10.00000	106.59300			0.00	0	0
Total IPF01/JIBAR SPOT									0.00	0	0
Total For IPF01/JIBAR									0.00	0	0
IPF03 On 13/04/2017 Spot Bond				101.91160		101.88768			0.00	0	0
Total IPF03 SPOT									0.00	0	0
Total For IPF03									0.00	0	0
IPF06 On 13/04/2017 Spot Bond			8.70000	104.07750	8.72000	104.05198			0.00	0	0
Total IPF06 SPOT									0.00	0	0
Total For IPF06									0.00	0	0
IPF07 On 01/07/2017 Spot Bond				99.98310		99.96112			0.00	0	0
Total IPF07 SPOT									0.00	0	0
Total For IPF07									0.00	0	0
IPF08 On 01/07/2018 Spot Bond				99.93133		99.90835			0.00	0	0
Total IPF08 SPOT									0.00	0	0
Total For IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond				99.93044		99.90713			0.00	120,000,000	60,000,000
Total IPF09 SPOT									0.00	120,000,000	60,000,000
Total For IPF09									0.00	120,000,000	60,000,000
IPF11 On 15/10/2015 Spot Bond				102.18470					0.00	0	0
IPF11 On 15/10/2018 Spot Bond			100.00000	33.90726	100.00000	33.82330			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IPF11 SPOT									0.00	0	0
Total For IPF11									0.00	0	0
IPF12 On 15/04/2018 Spot Bond				101.80989		101.78631			0.00	0	0
Total IPF12 SPOT									0.00	0	0
Total For IPF12									0.00	0	0
IPF13 On 04/12/2020 Spot Bond				100.62917		100.60524			0.00	0	0
Total IPF13 SPOT									0.00	0	0
Total For IPF13									0.00	0	0
IPF14 On 17/12/2018 Spot Bond				100.34329		100.32009			0.00	0	0
Total IPF14 SPOT									0.00	0	0
Total For IPF14									0.00	0	0
IPF15 On 17/12/2020 Spot Bond				100.35266		100.32879			0.00	0	0
Total IPF15 SPOT									0.00	0	0
Total For IPF15									0.00	0	0
IPF16 On 17/12/2021 Spot Bond				100.35828		100.33400			0.00	0	0
Total IPF16 SPOT									0.00	0	0
Total For IPF16									0.00	0	0
IPF17 On 22/12/2020 Spot Bond				100.22350		100.20010			0.00	0	0
Total IPF17 SPOT									0.00	0	0
Total For IPF17									0.00	0	0
IPF18 On 22/12/2021 Spot Bond				100.22591		100.20223			0.00	0	0
Total IPF18 SPOT									0.00	0	0
Total For IPF18									0.00	0	0
IPF19 On 22/12/2022 Spot Bond				100.22831		100.20436			0.00	0	0
Total IPF19 SPOT									0.00	0	0
Total For IPF19									0.00	0	0
IPF20 On 17/03/2020 Spot Bond				100.34262		100.31947			0.00	0	0
Total IPF20 SPOT									0.00	0	0
Total For IPF20									0.00	0	0
IPF21 On 17/03/2022 Spot Bond				100.35462		100.33061			0.00	0	0
Total IPF21 SPOT									0.00	0	0
Total For IPF21									0.00	0	0
IPFC13 On 26/04/2017 Spot Bond				101.35010		101.32867			0.00	0	0
Total IPFC13 SPOT									0.00	0	0
Total For IPFC13									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.70000	102.26534	9.71000	102.20535		35,890,000,000,000.00	3,700,000,000	1,850,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IPL10 SPOT									15,890,000,000,000.00	3,700,000,000	1,850,000,000
Total For IPL10									15,890,000,000,000.00	3,700,000,000	1,850,000,000
IPL11 On 24/05/2022 Spot Bond				100.91350		100.88850			0.00	0	0
Total IPL11 SPOT									0.00	0	0
Total For IPL11									0.00	0	0
IPL6 On 28/09/2017 Spot Bond			8.50000	100.64763	8.52000	100.61552			0.00	0	0
Total IPL6 SPOT									0.00	0	0
Total For IPL6									0.00	0	0
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	70.11877	100.00000	69.99059			0.00	0	0
Total IPL6/R203 SPOT									0.00	0	0
Total For IPL6/R203									0.00	0	0
IPL7 On 05/04/2018 Spot Bond				99.88627		99.86344			0.00	0	0
Total IPL7 SPOT									0.00	0	0
Total For IPL7									0.00	0	0
IPL7/JIB On 05/04/2018 Spot Bond			100.00000	45.62069	100.00000	45.50772			0.00	0	0
Total IPL7/JIBAR SPOT									0.00	0	0
Total For IPL7/JIBAR									0.00	0	0
IPL8 On 10/10/2020 Spot Bond				100.06450		102.28139			0.00	560,000,000	280,000,000
Total IPL8 SPOT									0.00	560,000,000	280,000,000
Total For IPL8									0.00	560,000,000	280,000,000
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	12.12424	100.00000	14.13772			0.00	0	0
Total IPL8/JIBAR SPOT									0.00	0	0
Total For IPL8/JIBAR									0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.97185		100.94798			0.00	140,000,000	70,000,000
Total IPL9 SPOT									0.00	140,000,000	70,000,000
Total For IPL9									0.00	140,000,000	70,000,000
IV015 On 20/09/2022 Spot Bond				100.60293		100.57835			0.00	0	0
Total IV015 SPOT									0.00	0	0
Total For IV015									0.00	0	0
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IV016 SPOT									0.00	0	0
Total For IV016									0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.44614	2.75000	100.43857			0.00	0	0
Total IV017/R212 SPOT									0.00	0	0
Total For IV017/R212									0.00	0	0
IV019 On 31/03/2028 Spot Bond			5.42000	136.00926	5.35000	136.84576			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV022 On 02/04/2022 Spot Bond				99.92384		99.89840				0.00	0	0
Total IV022 SPOT										0.00	0	0
Total For IV022										0.00	0	0
IV023 On 11/07/2022 Spot Bond				102.14313		102.11688				0.00	0	0
Total IV023 SPOT										0.00	0	0
Total For IV023										0.00	0	0
IV024 On 27/07/2022 Spot Bond				101.78495		101.75830				0.00	0	0
Total IV024 SPOT										0.00	0	0
Total For IV024										0.00	0	0
IV025 On 12/09/2019 Spot Bond				98.78879		98.76030				0.00	0	0
Total IV025 SPOT										0.00	0	0
Total For IV025										0.00	0	0
IV026 On 27/09/2024 Spot Bond				98.78030		98.69355				0.00	20,000,000	10,000,000
Total IV026 SPOT										0.00	20,000,000	10,000,000
Total For IV026										0.00	20,000,000	10,000,000
IV030 On 31/01/2025 Spot Bond			4.20000	110.46274	4.10000	111.21894				0.00	0	0
Total IV030 SPOT										0.00	0	0
Total For IV030										0.00	0	0
IV030A On 31/01/2025 Spot Bond			4.20000	110.46274	4.10000	111.21894				0.00	0	0
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2025 Spot Bond				100.51773		100.49051				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2023 Spot Bond				101.85431		101.82798				0.00	60,000,000	30,000,000
Total IV032 SPOT										0.00	60,000,000	30,000,000
Total For IV032										0.00	60,000,000	30,000,000
IV033 On 11/02/2021 Spot Bond				101.47509		101.44400				0.00	0	0
Total IV033 SPOT										0.00	0	0
Total For IV033										0.00	0	0
IV034 On 11/02/2021 Spot Bond			11.57000	104.36327	11.58000	104.29980				0.00	0	0
Total IV034 SPOT										0.00	0	0
Total For IV034										0.00	0	0
IV035 On 07/04/2022 Spot Bond				99.78132		99.75006				0.00	100,000,000	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IV035 SPOT									0.00	100,000,000	50,000,000
Total For IV035									0.00	100,000,000	50,000,000
IV036 On 22/07/2021 Spot Bond				102.14364		102.11240			0.00	0	0
Total IV036 SPOT									0.00	0	0
Total For IV036									0.00	0	0
IV038 On 23/09/2021 Spot Bond				100.25452		100.22402			0.00	0	0
Total IV038 SPOT									0.00	0	0
Total For IV038									0.00	0	0
IV039 On 31/01/2022 Spot Bond			4.87000	130.46394	4.75000	131.12356			0.00	0	0
Total IV039 SPOT									0.00	0	0
Total For IV039									0.00	0	0
IV040 On 29/09/2021 Spot Bond				100.05928		100.02932			0.00	0	0
Total IV040 SPOT									0.00	0	0
Total For IV040									0.00	0	0
IV041 On 29/09/2021 Spot Bond			11.92000	100.23339	11.93000	100.16777			0.00	0	0
Total IV041 SPOT									0.00	0	0
Total For IV041									0.00	0	0
IV042 On 18/11/2021 Spot Bond				101.24927		101.21824			0.00	0	0
Total IV042 SPOT									0.00	0	0
Total For IV042									0.00	0	0
IV043 On 21/11/2026 Spot Bond			11.81000	106.86473	11.82000	106.79533			0.00	0	0
Total IV043 SPOT									0.00	0	0
Total For IV043									0.00	0	0
IV044 On 31/01/2027 Spot Bond				101.87607		101.84515			0.00	0	0
Total IV044 SPOT									0.00	0	0
Total For IV044									0.00	0	0
IV045 On 31/01/2027 Spot Bond			5.12000	129.03254	5.00000	129.68287			0.00	0	0
Total IV045 SPOT									0.00	0	0
Total For IV045									0.00	0	0
IV057U On 14/07/2018 Spot Bond			100.00000	39.56262	100.00000	39.46465			0.00	0	0
Total IV057U SPOT									0.00	0	0
Total For IV057U									0.00	0	0
IV08 On 30/04/2018 Spot Bond			9.36000	110.11553	9.38000	110.06680		1,684,800,000,000.00		180,000,000	140,000,000
Total IV08 SPOT								1,684,800,000,000.00		180,000,000	140,000,000
Total For IV08								1,684,800,000,000.00		180,000,000	140,000,000
IV09 On 30/04/2018 Spot Bond				102.57186		102.54399			0.00	1,500,000,000	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IV09 SPOT									0.00	1,500,000,000	500,000,000
Total For IV09									0.00	1,500,000,000	500,000,000
IV100U On 19/12/2022 Spot Bond			100.00000	1.89646	100.00000	1.89286			0.00	0	0
Total IV100U SPOT									0.00	0	0
Total For IV100U									0.00	0	0
IV19A On 31/03/2028 Spot Bond			4.17000	152.64164	4.10000	153.60336			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVA667 On 06/04/2017 Spot Bond			7.60000	99.81295	7.60000	99.79221			0.00	0	0
Total IVA667 SPOT									0.00	0	0
Total For IVA667									0.00	0	0
IVA668 On 13/04/2017 Spot Bond			7.60000	99.66796	7.60000	99.64728			0.00	0	0
Total IVA668 SPOT									0.00	0	0
Total For IVA668									0.00	0	0
IVA672 On 11/05/2017 Spot Bond			7.70000	99.08032	7.70000	99.05961			0.00	0	0
Total IVA672 SPOT									0.00	0	0
Total For IVA672									0.00	0	0
IVA673 On 18/05/2017 Spot Bond			7.70000	98.93556	7.70000	98.91492			0.00	0	0
Total IVA673 SPOT									0.00	0	0
Total For IVA673									0.00	0	0
IVA676 On 08/06/2017 Spot Bond			7.85000	98.47512	7.85000	98.45427			0.00	0	0
Total IVA676 SPOT									0.00	0	0
Total For IVA676									0.00	0	0
IVA677 On 15/06/2017 Spot Bond			7.85000	98.32934	7.85000	98.30855			0.00	0	0
Total IVA677 SPOT									0.00	0	0
Total For IVA677									0.00	0	0
IVA680 On 06/07/2017 Spot Bond			100.00000	79.00433	100.00000	78.83369			0.00	0	0
Total IVA680 SPOT									0.00	0	0
Total For IVA680									0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IVC002 SPOT									0.00	0	0
Total For IVC002									0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	106.62100	10.00000	106.59300			0.00	0	0
Total IVC005/JIBAR SPOT									0.00	0	0
Total For IVC005/JIBAR									0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.75803		100.73472			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IVC016 SPOT									0.00	0	0
Total For IVC016									0.00	0	0
IVC017 On 12/07/2017 Spot Bond				101.85918		101.83502			0.00	0	0
Total IVC017 SPOT									0.00	0	0
Total For IVC017									0.00	0	0
IVC019 On 12/07/2017 Spot Bond				101.94631		101.92227			0.00	0	0
Total IVC019 SPOT									0.00	0	0
Total For IVC019									0.00	0	0
IVC021 On 19/07/2017 Spot Bond				101.80115		101.77770			0.00	300,000,000	150,000,000
Total IVC021 SPOT									0.00	300,000,000	150,000,000
Total For IVC021									0.00	300,000,000	150,000,000
IVC027 On 03/04/2019 Spot Bond				99.92977		99.90631			0.00	0	0
Total IVC027 SPOT									0.00	0	0
Total For IVC027									0.00	0	0
IVC029 On 24/04/2017 Spot Bond				101.58182		101.55877			0.00	0	0
Total IVC029 SPOT									0.00	0	0
Total For IVC029									0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.02273		99.99982			0.00	0	0
Total IVC033 SPOT									0.00	0	0
Total For IVC033									0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.02324		99.99980			0.00	0	0
Total IVC034 SPOT									0.00	0	0
Total For IVC034									0.00	0	0
IVC035 On 30/06/2019 Spot Bond				95.22812		95.19744			0.00	0	0
Total IVC035 SPOT									0.00	0	0
Total For IVC035									0.00	0	0
IVC036 On 16/07/2019 Spot Bond			9.33000	101.79253	9.35000	101.72634			0.00	0	0
Total IVC036 SPOT									0.00	0	0
Total For IVC036									0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	25.06412	100.00000	25.00804			0.00	0	0
Total IVC037 SPOT									0.00	0	0
Total For IVC037									0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	25.39959	100.00000	25.33669		100,000,000,000,000.00	1,000,000,000	500,000,000	
Total IVC038 SPOT								10,000,000,000,000.00	1,000,000,000	500,000,000	
Total For IVC038								10,000,000,000,000.00	1,000,000,000	500,000,000	
IVC040 On 24/07/2021 Spot Bond			9.44000	101.36657	9.45000	101.30598		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC041 On 29/07/2017 Spot Bond				101.50863		101.48447				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				101.74587		101.72307				0.00	0	0
Total IVC046 SPOT										0.00	0	0
Total For IVC046										0.00	0	0
IVC048 On 06/11/2017 Spot Bond				101.69514		101.35031				0.00	200,000,000	100,000,000
Total IVC048 SPOT										0.00	200,000,000	100,000,000
Total For IVC048										0.00	200,000,000	100,000,000
IVC049 On 21/11/2019 Spot Bond				100.97527		100.95067				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.71355		100.68920				0.00	0	0
Total IVC050 SPOT										0.00	0	0
Total For IVC050										0.00	0	0
IVC051 On 03/02/2018 Spot Bond				101.43895		101.41420				0.00	160,000,000	80,000,000
Total IVC051 SPOT										0.00	160,000,000	80,000,000
Total For IVC051										0.00	160,000,000	80,000,000
IVC053 On 11/02/2018 Spot Bond				101.19505		101.17012				0.00	0	0
Total IVC053 SPOT										0.00	0	0
Total For IVC053										0.00	0	0
IVC055 On 26/03/2020 Spot Bond				100.10133		100.01637				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC058 On 03/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC058 SPOT										0.00	0	0
Total For IVC058										0.00	0	0
IVC060 On 31/07/2018 Spot Bond				101.50803		101.48346				0.00	0	0
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0
IVC061 On 01/07/2018 Spot Bond				99.92798		99.90387				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
IVC063 On 07/08/2020 Spot Bond				101.39912		101.37320				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC064 On 15/09/2018 Spot Bond				100.61777		100.59384				0.00	0	0
Total IVC064 SPOT										0.00	0	0
Total For IVC064										0.00	0	0
IVC065 On 10/09/2018 Spot Bond				100.54720		100.52253				0.00	0	0
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0
IVC066 On 18/09/2016 Spot Bond				100.38863						0.00	0	0
IVC066 On 18/09/2017 Spot Bond			100.00000	84.16518	100.00000	83.97731				0.00	0	0
Total IVC066 SPOT										0.00	0	0
Total For IVC066										0.00	0	0
IVC067 On 04/11/2017 Spot Bond				101.31744		101.29359				0.00	0	0
Total IVC067 SPOT										0.00	0	0
Total For IVC067										0.00	0	0
IVC070 On 20/01/2019 Spot Bond				102.32353		102.29914				0.00	0	0
Total IVC070 SPOT										0.00	0	0
Total For IVC070										0.00	0	0
IVC075 On 21/04/2019 Spot Bond				101.76916		101.74364				0.00	0	0
Total IVC075 SPOT										0.00	0	0
Total For IVC075										0.00	0	0
IVC077 On 04/05/2018 Spot Bond				101.55986		101.53585				0.00	0	0
Total IVC077 SPOT										0.00	0	0
Total For IVC077										0.00	0	0
IVC078 On 23/05/2017 Spot Bond				100.93662		100.91175				0.00	0	0
Total IVC078 SPOT										0.00	0	0
Total For IVC078										0.00	0	0
IVC079 On 23/05/2018 Spot Bond				100.93662		100.91175				0.00	0	0
Total IVC079 SPOT										0.00	0	0
Total For IVC079										0.00	0	0
IVC081 On 14/07/2019 Spot Bond				101.92611		101.90093				0.00	0	0
Total IVC081 SPOT										0.00	0	0
Total For IVC081										0.00	0	0
IVC082 On 15/07/2019 Spot Bond			100.00000	16.16472	100.00000	16.12469				0.00	0	0
Total IVC082 SPOT										0.00	0	0
Total For IVC082										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC083 On 29/07/2019 Spot Bond				101.60671		101.58090				0.00	0	0
Total IVC083 SPOT										0.00	0	0
Total For IVC083										0.00	0	0
IVC086 On 15/08/2017 Spot Bond				101.23856		101.21578				0.00	0	0
Total IVC086 SPOT										0.00	0	0
Total For IVC086										0.00	0	0
IVC087 On 07/10/2018 Spot Bond				101.87424		101.85177				0.00	0	0
Total IVC087 SPOT										0.00	0	0
Total For IVC087										0.00	0	0
IVC088 On 12/04/2019 Spot Bond				101.83974		101.81709				0.00	0	0
Total IVC088 SPOT										0.00	0	0
Total For IVC088										0.00	0	0
IVC089 On 31/10/2018 Spot Bond				101.39567		101.37304				0.00	0	0
Total IVC089 SPOT										0.00	0	0
Total For IVC089										0.00	0	0
IVC090 On 31/10/2018 Spot Bond				101.41974		101.39669				0.00	0	0
Total IVC090 SPOT										0.00	0	0
Total For IVC090										0.00	0	0
IVC092 On 23/11/2019 Spot Bond				100.92755		100.90215				0.00	0	0
Total IVC092 SPOT										0.00	0	0
Total For IVC092										0.00	0	0
IVC093 On 23/11/2018 Spot Bond				100.88969		100.86538				0.00	0	0
Total IVC093 SPOT										0.00	0	0
Total For IVC093										0.00	0	0
IVC094 On 06/12/2021 Spot Bond			10.29000	105.23910	10.30000	105.17319				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 14/06/2021 Spot Bond				100.04926		100.02451				0.00	0	0
Total IVC097 SPOT										0.00	0	0
Total For IVC097										0.00	0	0
IVC098 On 14/06/2018 Spot Bond			8.73000	102.88275	8.75000	102.83603				0.00	0	0
Total IVC098 SPOT										0.00	0	0
Total For IVC098										0.00	0	0
IVC101 On 24/01/2019 Spot Bond				101.56915		101.54630				0.00	0	0
Total IVC101 SPOT										0.00	0	0
Total For IVC101										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC102 On 31/01/2020 Spot Bond				101.66816		101.64083			0.00	0	0
Total IVC102 SPOT									0.00	0	0
Total For IVC102									0.00	0	0
IVC103 On 29/06/2021 Spot Bond				100.05005		100.02490			0.00	0	0
Total IVC103 SPOT									0.00	0	0
Total For IVC103									0.00	0	0
IVC105 On 08/03/2020 Spot Bond				100.60504		100.58014			0.00	0	0
Total IVC105 SPOT									0.00	0	0
Total For IVC105									0.00	0	0
IVC106 On 13/03/2020 Spot Bond				100.47072		100.44608			0.00	0	0
Total IVC106 SPOT									0.00	0	0
Total For IVC106									0.00	0	0
IVC68U On 07/12/2021 Spot Bond			100.00000	3.88035	100.00000	3.87298			0.00	0	0
Total IVC68U SPOT									0.00	0	0
Total For IVC68U									0.00	0	0
IVC73U On 22/03/2018 Spot Bond			100.00000	56.81040	100.00000	56.67277			0.00	0	0
Total IVC73U SPOT									0.00	0	0
Total For IVC73U									0.00	0	0
IVC74U On 22/09/2018 Spot Bond			100.00000	39.49211	100.00000	39.39644			0.00	0	0
Total IVC74U SPOT									0.00	0	0
Total For IVC74U									0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	5.60880	100.00000	5.59816			0.00	0	0
Total IVC80U SPOT									0.00	0	0
Total For IVC80U									0.00	0	0
IVC84U On 01/08/2022 Spot Bond			100.00000	2.47404	100.00000	2.46935			0.00	0	0
Total IVC84U SPOT									0.00	0	0
Total For IVC84U									0.00	0	0
IVC85U On 12/08/2022 Spot Bond			100.00000	2.42290	100.00000	2.41830			0.00	0	0
Total IVC85U SPOT									0.00	0	0
Total For IVC85U									0.00	0	0
IVC91U On 07/11/2022 Spot Bond			100.00000	2.05392	100.00000	2.05002			0.00	0	0
Total IVC91U SPOT									0.00	0	0
Total For IVC91U									0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	3.91737	100.00000	3.90993			0.00	0	0
Total IVC95U SPOT									0.00	0	0
Total For IVC95U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC96U On 02/12/2022 Spot Bond			100.00000	1.95868	100.00000	1.95497				0.00	0	0
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2022 Spot Bond			100.00000	1.91455	100.00000	1.91092				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
JAS01 On 31/01/2018 Spot Bond				101.73250		101.70407				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
KAP00 On 13/06/2017 Spot Bond				100.55836		100.53573				0.00	20,000,000,000	10,000,000,000
Total KAP001 SPOT										0.00	20,000,000,000	10,000,000,000
Total For KAP001										0.00	20,000,000,000	10,000,000,000
KAP00 On 13/06/2019 Spot Bond				100.47267		100.44793				0.00	1,000,000,000	250,000,000
Total KAP002 SPOT										0.00	1,000,000,000	250,000,000
Total For KAP002										0.00	1,000,000,000	250,000,000
KAP00 On 06/06/2019 Spot Bond				100.65128		100.62643				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP00 On 29/06/2018 Spot Bond				100.04623		100.02310				0.00	0	0
Total KAP005 SPOT										0.00	0	0
Total For KAP005										0.00	0	0
KAP00 On 29/06/2021 Spot Bond				100.04900		100.02439				0.00	955,000,000	955,000,000
Total KAP006 SPOT										0.00	955,000,000	955,000,000
Total For KAP006										0.00	955,000,000	955,000,000
KAP00 On 26/10/2021 Spot Bond			9.84000	105.76965	9.85000	105.70528				0.00	0	0
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP00 On 28/11/2019 Spot Bond				100.80528		100.78046				0.00	0	0
Total KAP008 SPOT										0.00	0	0
Total For KAP008										0.00	0	0
KAP04 On 01/07/2019 Spot Bond			100.00000	25.02074	100.00000	24.95878				0.00	0	0
Total KAP04U SPOT										0.00	0	0
Total For KAP04U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB007 On 31/08/2017 Spot Bond				100.81763		100.79431			0.00	0	0
Total KSB007 SPOT									0.00	0	0
Total For KSB007									0.00	0	0
KSB008 On 01/11/2017 Spot Bond				101.70706		101.67850			0.00	0	0
Total KSB008 SPOT									0.00	0	0
Total For KSB008									0.00	0	0
KSB009 On 05/08/2020 Spot Bond				101.64107		101.61102			0.00	0	0
Total KSB009 SPOT									0.00	0	0
Total For KSB009									0.00	0	0
KW01 On 31/10/2027 Spot Bond			9.13000	128.16688	9.12000	134.91411			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.12308		100.09847			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.29427		100.27215			0.00	0	0
Total LBK07 SPOT									0.00	0	0
Total For LBK07									0.00	0	0
LBK08 On 30/10/2019 Spot Bond				102.31742		102.29387			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK08/JIBAR On 30/10/2019 Spot Bond			100.00000	19.72636	100.00000	19.67751			0.00	0	0
Total LBK08/JIBAR SPOT									0.00	0	0
Total For LBK08/JIBAR									0.00	0	0
LBK11 On 28/11/2019 Spot Bond			9.93000	102.53376	9.94000	102.48348			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK11/R207 On 28/11/2019 Spot Bond			9.62000	103.24400	9.62000	103.21721			0.00	0	0
Total LBK11/R207 SPOT									0.00	0	0
Total For LBK11/R207									0.00	0	0
LBK12U On 25/02/2020 Spot Bond			9.71000	100.89452	9.71000	100.86810			0.00	0	0
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0
LBK14U On 31/03/2018 Spot Bond			100.00000	55.65690	100.00000	46.23734			0.00	0	0
Total LBK14U SPOT									0.00	0	0
Total For LBK14U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK15 On 12/10/2021 Spot Bond				102.22295		102.19528			0.00	0	0
Total LBK15 SPOT									0.00	0	0
Total For LBK15									0.00	0	0
LBK16 On 30/11/2019 Spot Bond				100.80435		100.77954			0.00	0	0
Total LBK16 SPOT									0.00	0	0
Total For LBK16									0.00	0	0
LBK17 On 22/03/2020 Spot Bond				100.23073		100.20651			0.00	0	0
Total LBK17 SPOT									0.00	0	0
Total For LBK17									0.00	0	0
LBK18 On 22/03/2022 Spot Bond				100.25361		100.22684			0.00	0	0
Total LBK18 SPOT									0.00	0	0
Total For LBK18									0.00	0	0
LBK19 On 23/03/2018 Spot Bond				100.19424		100.17139			0.00	0	0
Total LBK19 SPOT									0.00	0	0
Total For LBK19									0.00	0	0
LGL02 On 13/08/2017 Spot Bond			8.71000	100.59435	8.73000	100.56384		57,486,000,000,000.00	6,600,000,000	3,300,000,000	
Total LGL02 SPOT								57,486,000,000,000.00	6,600,000,000	3,300,000,000	
Total For LGL02								57,486,000,000,000.00	6,600,000,000	3,300,000,000	
LGL03 On 03/04/2018 Spot Bond			9.35000	98.32877	9.37000	98.28545		0.00	0	0	
Total LGL03 SPOT								0.00	0	0	
Total For LGL03								0.00	0	0	
LGL04 On 14/08/2020 Spot Bond			9.81000	99.30265	9.82000	99.24851		11,379,600,000,000.00	1,160,000,000	580,000,000	
Total LGL04 SPOT								11,379,600,000,000.00	1,160,000,000	580,000,000	
Total For LGL04								11,379,600,000,000.00	1,160,000,000	580,000,000	
LGL05 On 12/12/2021 Spot Bond				100.49554		100.46954		0.00	240,000,000	120,000,000	
Total LGL05 SPOT								0.00	240,000,000	120,000,000	
Total For LGL05								0.00	240,000,000	120,000,000	
LGL06 On 04/10/2022 Spot Bond			10.08000	100.38879	10.08500	100.34085		50,400,000,000,000.00	5,000,000,000	2,500,000,000	
Total LGL06 SPOT								50,400,000,000,000.00	5,000,000,000	2,500,000,000	
Total For LGL06								50,400,000,000,000.00	5,000,000,000	2,500,000,000	
LGL07 On 04/10/2022 Spot Bond				100.23896		100.21466		0.00	180,000,000	90,000,000	
Total LGL07 SPOT								0.00	180,000,000	90,000,000	
Total For LGL07								0.00	180,000,000	90,000,000	
LHL17 On 14/11/2018 Spot Bond				101.59264		101.55812		0.00	0	0	
Total LHL17 SPOT								0.00	0	0	
Total For LHL17								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL18 On 14/11/2018 Spot Bond			13.06000	105.37127	13.08000	105.30588			0.00	0	0
Total LHL18 SPOT									0.00	0	0
Total For LHL18									0.00	0	0
LHL19 On 14/11/2019 Spot Bond			13.93000	106.15738	13.94000	106.09639			0.00	0	0
Total LHL19 SPOT									0.00	0	0
Total For LHL19									0.00	0	0
LHL22 On 13/09/2017 Spot Bond				100.48997		100.46426			0.00	0	0
Total LHL22 SPOT									0.00	0	0
Total For LHL22									0.00	0	0
LHL26 On 13/11/2020 Spot Bond				101.69156		101.65565			0.00	0	0
Total LHL26 SPOT									0.00	0	0
Total For LHL26									0.00	0	0
LOM01 On 25/11/2019 Spot Bond				101.06998		101.03766			0.00	3,000,000,000	1,000,000,000
Total LOM01 SPOT									0.00	3,000,000,000	1,000,000,000
Total For LOM01									0.00	3,000,000,000	1,000,000,000
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total LRFA1 SPOT									0.00	0	0
Total For LRFA1									0.00	0	0
LRFA2 On 17/11/2019 Spot Bond				100.96130		100.93758			0.00	0	0
Total LRFA2 SPOT									0.00	0	0
Total For LRFA2									0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total LRFB1 SPOT									0.00	0	0
Total For LRFB1									0.00	0	0
LRFB2 On 20/11/2019 Spot Bond				101.44203		101.41728			0.00	0	0
Total LRFB2 SPOT									0.00	0	0
Total For LRFB2									0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total LRFC1 SPOT									0.00	0	0
Total For LRFC1									0.00	0	0
LRFC2 On 20/11/2019 Spot Bond				101.08086		101.05400			0.00	0	0
Total LRFC2 SPOT									0.00	0	0
Total For LRFC2									0.00	0	0
MAQ09 On 10/11/2017 Spot Bond				101.13379		101.11173			0.00	0	0
Total MAQ090 SPOT									0.00	0	0
Total For MAQ090									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ09 On 11/12/2017 Spot Bond				100.49022		100.46837			0.00	0	0
Total MAQ093 SPOT									0.00	0	0
Total For MAQ093									0.00	0	0
MAQ09 On 08/05/2017 Spot Bond				99.20740		99.18655			0.00	0	0
Total MAQ095 SPOT									0.00	0	0
Total For MAQ095									0.00	0	0
MAQ09 On 01/02/2018 Spot Bond				101.31717		101.29512			0.00	0	0
Total MAQ096 SPOT									0.00	0	0
Total For MAQ096									0.00	0	0
MAQ09 On 15/06/2017 Spot Bond				98.41948		98.39868			0.00	0	0
Total MAQ098 SPOT									0.00	0	0
Total For MAQ098									0.00	0	0
MAQ09 On 21/04/2017 Spot Bond				99.56626		99.54561			0.00	0	0
Total MAQ099 SPOT									0.00	0	0
Total For MAQ099									0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total MAQ0A1 SPOT									0.00	0	0
Total For MAQ0A1									0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.64976		100.64908			0.00	0	0
Total MAQ0A2 SPOT									0.00	0	0
Total For MAQ0A2									0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.53920		100.53738			0.00	0	0
Total MAQ0A3 SPOT									0.00	0	0
Total For MAQ0A3									0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.56498		100.56220			0.00	0	0
Total MAQ0A4 SPOT									0.00	0	0
Total For MAQ0A4									0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.63212		100.61489			0.00	0	0
Total MAQ0A5 SPOT									0.00	0	0
Total For MAQ0A5									0.00	0	0
MAQ0J On 28/02/2020 Spot Bond				100.63609		100.61874			0.00	0	0
Total MAQ0J1 SPOT									0.00	0	0
Total For MAQ0J1									0.00	0	0
MAQ0J On 28/12/2020 Spot Bond				100.62364		100.60353			0.00	0	0
Total MAQ0J2 SPOT									0.00	0	0
Total For MAQ0J2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQNC On 31/03/2017 Spot Bond				100.00000	0.00000	99.97064			0.00	0	0
Total MAQN01 SPOT									0.00	0	0
Total For MAQN01									0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.25273		100.23206			0.00	0	0
Total MBF030 SPOT									0.00	0	0
Total For MBF030									0.00	0	0
MBF03 On 17/04/2017 Spot Bond				101.69029		101.66904			0.00	0	0
Total MBF039 SPOT									0.00	0	0
Total For MBF039									0.00	0	0
MBF04 On 07/08/2017 Spot Bond				101.37136		101.35020			0.00	0	0
Total MBF042 SPOT									0.00	0	0
Total For MBF042									0.00	0	0
MBF04 On 13/04/2018 Spot Bond				102.10874		102.08636			0.00	0	0
Total MBF045 SPOT									0.00	0	0
Total For MBF045									0.00	0	0
MBF04 On 17/08/2018 Spot Bond				101.25866		101.23607			0.00	0	0
Total MBF046 SPOT									0.00	0	0
Total For MBF046									0.00	0	0
MBF04 On 07/06/2019 Spot Bond				100.72427		100.70147			0.00	0	0
Total MBF047 SPOT									0.00	0	0
Total For MBF047									0.00	0	0
MBF04 On 14/03/2019 Spot Bond				100.95648		100.93410			0.00	0	0
Total MBF049 SPOT									0.00	0	0
Total For MBF049									0.00	0	0
MBF05 On 17/05/2017 Spot Bond				101.01561		100.99429			0.00	0	0
Total MBF050 SPOT									0.00	0	0
Total For MBF050									0.00	0	0
MBF05 On 16/05/2019 Spot Bond				101.37608		101.35315			0.00	160,000,000	80,000,000
Total MBF051 SPOT									0.00	160,000,000	80,000,000
Total For MBF051									0.00	160,000,000	80,000,000
MBF05 On 16/05/2019 Spot Bond			100.00000	31.01662	100.00000	30.93895			0.00	0	0
Total MBF051/JIBAR SPOT									0.00	0	0
Total For MBF051/JIBAR									0.00	0	0
MBF05 On 28/09/2017 Spot Bond				100.00732		100.04194			0.00	0	0
Total MBF052 SPOT									0.00	0	0
Total For MBF052									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF05: On 28/09/2019 Spot Bond				100.01125		100.04445			0.00	180,000,000	90,000,000
Total MBF053 SPOT									0.00	180,000,000	90,000,000
Total For MBF053									0.00	180,000,000	90,000,000
MBF05: On 27/03/2018 Spot Bond				100.08969		100.06842			0.00	0	0
Total MBF054 SPOT									0.00	0	0
Total For MBF054									0.00	0	0
MBF05: On 27/03/2020 Spot Bond				100.09393		100.07158			0.00	0	0
Total MBF055 SPOT									0.00	0	0
Total For MBF055									0.00	0	0
MBSA On 30/10/2017 Spot Bond			2.30000	98.98858	2.30000	98.74077			0.00	0	0
Total MBSA2 SPOT									0.00	0	0
Total For MBSA2									0.00	0	0
MBSA On 11/12/2017 Spot Bond				96.44602		96.35668			0.00	0	0
Total MBSA3 SPOT									0.00	0	0
Total For MBSA3									0.00	0	0
MBP03: On 12/09/2019 Spot Bond				100.44499		100.42183			0.00	0	0
Total MBP035 SPOT									0.00	0	0
Total For MBP035									0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000	98.52411	100.00000	98.25998			0.00	0	0
Total MBP29U SPOT									0.00	0	0
Total For MBP29U									0.00	0	0
MBP30 On 24/10/2017 Spot Bond			100.00000	64.42669	100.00000	64.26715			0.00	0	0
Total MBP30U SPOT									0.00	0	0
Total For MBP30U									0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	64.47841	100.00000	64.31875			0.00	0	0
Total MBP31U SPOT									0.00	0	0
Total For MBP31U									0.00	0	0
MBP32 On 10/11/2017 Spot Bond			100.00000	61.90161	100.00000	61.74661			0.00	0	0
Total MBP32U SPOT									0.00	0	0
Total For MBP32U									0.00	0	0
MBP34 On 29/04/2018 Spot Bond				101.42709		101.40431			0.00	0	0
Total MBP34 SPOT									0.00	0	0
Total For MBP34									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.96000	104.24967	8.98000	104.18787			0.00	0	0
Total MBSA01 SPOT									0.00	0	0
Total For MBSA01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBSA0 On 16/04/2019 Spot Bond			8.00000	106.02975	8.00000	106.00691			0.00	0	0
Total MBSA01/R204 SPOT									0.00	0	0
Total For MBSA01/R204									0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			9.01000	103.88620	9.03000	103.82451			0.00	0	0
Total MBSA02 SPOT									0.00	0	0
Total For MBSA02									0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.91000	104.06900	8.91000	104.04409			0.00	0	0
Total MBSA02/R204 SPOT									0.00	0	0
Total For MBSA02/R204									0.00	0	0
MEFSA On 05/01/2019 Spot Bond				102.06694		102.04448			0.00	0	0
Total MEFSA4 SPOT									0.00	0	0
Total For MEFSA4									0.00	0	0
MEFSA On 05/07/2026 Spot Bond				102.14463		102.12121			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MEFSB On 05/01/2019 Spot Bond			8.98000	102.74338	9.00000	102.68625			0.00	0	0
Total MEFSB4 SPOT									0.00	0	0
Total For MEFSB4									0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.69500	103.50066	9.70500	103.43583			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.26353		100.24103			0.00	0	0
Total MFS1A2 SPOT									0.00	0	0
Total For MFS1A2									0.00	0	0
MFS1B On 20/09/2019 Spot Bond			9.73000	101.43280	9.74000	101.38442			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MIIL02 On 31/05/2017 Spot Bond			9.31000	102.79313	9.33000	102.76388			0.00	0	0
Total MIIL02 SPOT									0.00	0	0
Total For MIIL02									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.53858		100.51581			0.00	0	0
Total MMIG01 SPOT									0.00	0	0
Total For MMIG01									0.00	0	0
MMIG0 On 17/03/2026 Spot Bond			9.57000	101.97565	9.58000	101.91707		10,335,600,000,000.00	1,080,000,000	540,000,000	
Total MMIG02 SPOT								10,335,600,000,000.00	1,080,000,000	540,000,000	
Total For MMIG02								10,335,600,000,000.00	1,080,000,000	540,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MMIG0 On 01/06/2025 Spot Bond				100.26294		100.23658			0.00	20,000,000	10,000,000
Total MMIG03 SPOT									0.00	20,000,000	10,000,000
Total For MMIG03									0.00	20,000,000	10,000,000
MMIG0 On 12/08/2030 Spot Bond			11.78000	98.92469	11.77000	98.94490			0.00	0	0
Total MMIG04 SPOT									0.00	0	0
Total For MMIG04									0.00	0	0
MMIG0 On 12/08/2017 Spot Bond			10.93000	101.10356	10.93500	101.05395		22,953,000,000,000.00		2,100,000,000	1,050,000,000
Total MMIG05 SPOT								22,953,000,000,000.00		2,100,000,000	1,050,000,000
Total For MMIG05								22,953,000,000,000.00		2,100,000,000	1,050,000,000
MQB02 On 31/05/2017 Spot Bond			9.01000	102.69613	9.03000	102.66772			0.00	0	0
Total MQB02 SPOT									0.00	0	0
Total For MQB02									0.00	0	0
MTN04 On 13/07/2017 Spot Bond			9.01000	102.43524	9.03000	102.40486		1,081,200,000,000.00		120,000,000	60,000,000
Total MTN04 SPOT								1,081,200,000,000.00		120,000,000	60,000,000
Total For MTN04								1,081,200,000,000.00		120,000,000	60,000,000
MTN08 On 19/04/2019 Spot Bond			100.00000	25.44366	100.00000	25.38065			0.00	0	0
Total MTN08U SPOT									0.00	0	0
Total For MTN08U									0.00	0	0
MTN09 On 20/04/2019 Spot Bond			100.00000	31.44902	100.00000	31.37905			0.00	0	0
Total MTN09U SPOT									0.00	0	0
Total For MTN09U									0.00	0	0
MWA1L On 18/10/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total MWA1U SPOT									0.00	0	0
Total For MWA1U									0.00	0	0
MWAR(On 22/11/2019 Spot Bond				100.94157		100.91704			0.00	0	0
Total MWAR01 SPOT									0.00	0	0
Total For MWAR01									0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	11.89722	100.89771	11.86720			0.00	0	0
Total N4A211 SPOT									0.00	0	0
Total For N4A211									0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	12.01465	100.61875	11.98440			0.00	0	0
Total N4A302 SPOT									0.00	0	0
Total For N4A302									0.00	0	0
N4A305 On 14/08/2020 Spot Bond			100.00000		0.00000	100.00000			0.00	0	0
Total N4A305 SPOT									0.00	0	0
Total For N4A305									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A30€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A308 SPOT									0.00	0	0
Total For N4A308									0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A311 SPOT									0.00	0	0
Total For N4A311									0.00	0	0
N4A40€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A405 SPOT									0.00	0	0
Total For N4A405									0.00	0	0
N4A40€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A408 SPOT									0.00	0	0
Total For N4A408									0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A411 SPOT									0.00	0	0
Total For N4A411									0.00	0	0
N5C23 On 20/06/2023 Spot Bond				100.27090		100.24773			0.00	0	0
Total N5C23 SPOT									0.00	0	0
Total For N5C23									0.00	0	0
N5D23 On 20/06/2023 Spot Bond				100.30295		100.27684			0.00	0	0
Total N5D23 SPOT									0.00	0	0
Total For N5D23									0.00	0	0
N5E23 On 20/06/2023 Spot Bond				109.76237		109.75123			0.00	0	0
Total N5E23 SPOT									0.00	0	0
Total For N5E23									0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	11.15368	100.00000	11.12666			0.00	0	0
Total N5F23U SPOT									0.00	0	0
Total For N5F23U									0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	11.92105	100.00000	11.89217			0.00	0	0
Total N5G23U SPOT									0.00	0	0
Total For N5G23U									0.00	0	0
NAM01 On 19/11/2022 Spot Bond			10.53000	93.52389	10.53500	93.47777			0.00	0	0
Total NAM01 SPOT									0.00	0	0
Total For NAM01									0.00	0	0
NAM02 On 29/06/2020 Spot Bond			9.52000	102.60259	9.53000	102.54891		190,400,000,000.00	20,000,000	10,000,000	
Total NAM02 SPOT								190,400,000,000.00	20,000,000	10,000,000	
Total For NAM02								190,400,000,000.00	20,000,000	10,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NAM03 On 01/08/2023 Spot Bond			9.88000	102.41882	9.88500	102.36825			9,336,600,000,000.00	945,000,000	945,000,000
Total NAM03 SPOT									9,336,600,000,000.00	945,000,000	945,000,000
Total For NAM03									9,336,600,000,000.00	945,000,000	945,000,000
NAM04 On 01/08/2026 Spot Bond			10.53000	101.53756	10.52000	101.56734			0.00	0	0
Total NAM04 SPOT									0.00	0	0
Total For NAM04									0.00	0	0
NBK11/ On 28/11/2020 Spot Bond			8.92000	103.00959	8.93000	102.95407			0.00	0	0
Total NBK11A SPOT									0.00	0	0
Total For NBK11A									0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			9.58000	99.65177	9.59000	99.59417			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			9.38000	100.29936	9.38000	100.27437			0.00	0	0
Total NBK12A/R208 SPOT									0.00	0	0
Total For NBK12A/R208									0.00	0	0
NBK13/ On 19/03/2024 Spot Bond			9.63000	100.80954	9.63500	100.75873			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK14/ On 25/06/2021 Spot Bond			9.17000	102.83770	9.18000	102.77778			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK15/ On 11/02/2022 Spot Bond			9.62000	97.97881	9.63000	97.91595			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK15/ On 27/08/2017 Spot Bond				100.97534		100.95374			0.00	0	0
Total NBK15B SPOT									0.00	0	0
Total For NBK15B									0.00	0	0
NBK16/ On 12/02/2025 Spot Bond			10.43000	95.97505	10.42000	95.99913			36,505,000,000,000.00	3,500,000,000	890,000,000
Total NBK16A SPOT									36,505,000,000,000.00	3,500,000,000	890,000,000
Total For NBK16A									36,505,000,000,000.00	3,500,000,000	890,000,000
NBK17/ On 22/04/2026 Spot Bond			10.88000	99.08496	10.87000	99.11085			26,547,200,000,000.00	2,440,000,000	1,220,000,000
Total NBK17A SPOT									26,547,200,000,000.00	2,440,000,000	1,220,000,000
Total For NBK17A									26,547,200,000,000.00	2,440,000,000	1,220,000,000
NBK18/ On 01/06/2020 Spot Bond			9.36000	102.75995	9.37000	102.70724			0.00	0	0
Total NBK18A SPOT									0.00	0	0
Total For NBK18A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK19/ On 01/06/2022 Spot Bond			9.77000	102.63411	9.78000	102.56745			0.00	0	0
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0
NBK19I On 26/06/2017 Spot Bond				100.13048		100.04876			0.00	0	0
Total NBK19B SPOT									0.00	0	0
Total For NBK19B									0.00	0	0
NBK19I On 26/06/2017 Spot Bond			100.00000	82.41934	100.00000	82.23740			0.00	0	0
Total NBK19B/JIBAR SPOT									0.00	0	0
Total For NBK19B/JIBAR									0.00	0	0
NBK20/ On 01/06/2026 Spot Bond			10.63000	101.82773	10.62000	101.85588		425,200,000,000.00		40,000,000	20,000,000
Total NBK20A SPOT								425,200,000,000.00		40,000,000	20,000,000
Total For NBK20A								425,200,000,000.00		40,000,000	20,000,000
NBK20I On 25/06/2021 Spot Bond				98.18447		98.09845			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21/ On 21/07/2027 Spot Bond			11.18000	98.67532	11.17000	98.70464		670,800,000,000.00		60,000,000	30,000,000
Total NBK21A SPOT								670,800,000,000.00		60,000,000	30,000,000
Total For NBK21A								670,800,000,000.00		60,000,000	30,000,000
NBK21I On 10/11/2017 Spot Bond				101.28690		101.26494			0.00	0	0
Total NBK21B SPOT									0.00	0	0
Total For NBK21B									0.00	0	0
NBK22/ On 19/11/2022 Spot Bond			9.97000	104.07099	9.97500	104.02179			0.00	0	0
Total NBK22A SPOT									0.00	0	0
Total For NBK22A									0.00	0	0
NBK22I On 12/02/2018 Spot Bond				101.30963		101.28741			0.00	0	0
Total NBK22B SPOT									0.00	0	0
Total For NBK22B									0.00	0	0
NBK23/ On 19/11/2025 Spot Bond			10.38000	105.58146	10.37000	105.60879			0.00	0	0
Total NBK23A SPOT									0.00	0	0
Total For NBK23A									0.00	0	0
NBK23I On 12/02/2020 Spot Bond				101.25218		101.22893			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24/ On 19/11/2027 Spot Bond			11.03000	103.37191	11.02000	103.40279		22,060,000,000,000.00		2,000,000,000	1,000,000,000
Total NBK24A SPOT								22,060,000,000,000.00		2,000,000,000	1,000,000,000
Total For NBK24A								22,060,000,000,000.00		2,000,000,000	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK24I On 11/02/2022 Spot Bond				101.13896		101.11526			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25I On 17/02/2023 Spot Bond			9.87000	104.67740	9.87500	104.62712			0.00	0	0
Total NBK25A SPOT									0.00	0	0
Total For NBK25A									0.00	0	0
NBK25I On 12/02/2025 Spot Bond				101.14016		101.11511			0.00	200,000,000	100,000,000
Total NBK25B SPOT									0.00	200,000,000	100,000,000
Total For NBK25B									0.00	200,000,000	100,000,000
NBK26I On 10/05/2023 Spot Bond			100.00000	15.27637	100.00000	15.24219			0.00	0	0
Total NBK26A SPOT									0.00	0	0
Total For NBK26A									0.00	0	0
NBK26I On 22/04/2026 Spot Bond				101.75139		101.72612			0.00	200,000,000	100,000,000
Total NBK26B SPOT									0.00	200,000,000	100,000,000
Total For NBK26B									0.00	200,000,000	100,000,000
NBK27I On 10/05/2026 Spot Bond			10.17000	110.05211	10.16000	110.08277			0.00	0	0
Total NBK27A SPOT									0.00	0	0
Total For NBK27A									0.00	0	0
NBK27I On 01/06/2018 Spot Bond				101.05278		101.03068			0.00	0	0
Total NBK27B SPOT									0.00	0	0
Total For NBK27B									0.00	0	0
NBK28I On 02/08/2023 Spot Bond			9.88000	102.15225	9.88500	102.10177			0.00	0	0
Total NBK28A SPOT									0.00	0	0
Total For NBK28A									0.00	0	0
NBK28I On 19/11/2020 Spot Bond				100.96440		100.94073			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29I On 31/07/2026 Spot Bond			10.43000	102.09350	10.42000	102.12382		1,668,800,000,000.00		160,000,000	80,000,000
Total NBK29A SPOT								1,668,800,000,000.00		160,000,000	80,000,000
Total For NBK29A								1,668,800,000,000.00		160,000,000	80,000,000
NBK29I On 18/02/2019 Spot Bond				101.21296		101.19001			0.00	300,000,000	150,000,000
Total NBK29B SPOT									0.00	300,000,000	150,000,000
Total For NBK29B									0.00	300,000,000	150,000,000
NBK30I On 20/02/2024 Spot Bond			9.67000	100.66887	9.67500	100.61792			0.00	0	0
Total NBK30A SPOT									0.00	0	0
Total For NBK30A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK30I On 18/02/2021 Spot Bond				100.99107		100.96672			0.00	0	0
Total NBK30B SPOT									0.00	0	0
Total For NBK30B									0.00	0	0
NBK31I On 17/02/2023 Spot Bond				101.05921		101.03478			0.00	0	0
Total NBK31B SPOT									0.00	0	0
Total For NBK31B									0.00	0	0
NBK32I On 26/02/2019 Spot Bond				100.78452		100.76118			0.00	0	0
Total NBK32B SPOT									0.00	0	0
Total For NBK32B									0.00	0	0
NBK33I On 10/05/2019 Spot Bond				101.43903		101.41598			0.00	0	0
Total NBK33B SPOT									0.00	0	0
Total For NBK33B									0.00	0	0
NBK34I On 10/05/2021 Spot Bond				101.24675		101.22235			0.00	0	0
Total NBK34B SPOT									0.00	0	0
Total For NBK34B									0.00	0	0
NBK35I On 10/05/2023 Spot Bond				101.27329		101.24834			0.00	0	0
Total NBK35B SPOT									0.00	0	0
Total For NBK35B									0.00	0	0
NBK36I On 10/05/2026 Spot Bond				101.30631		101.28067			0.00	200,000,000	100,000,000
Total NBK36B SPOT									0.00	200,000,000	100,000,000
Total For NBK36B									0.00	200,000,000	100,000,000
NBK37I On 02/08/2019 Spot Bond				101.42579		101.40254			0.00	0	0
Total NBK37B SPOT									0.00	0	0
Total For NBK37B									0.00	0	0
NBK38I On 02/08/2021 Spot Bond				101.43799		101.41371			0.00	0	0
Total NBK38B SPOT									0.00	0	0
Total For NBK38B									0.00	0	0
NBK3A On 09/09/2019 Spot Bond			8.51500	106.88497	8.53000	106.82700		12,772,500,000,000.00		1,500,000,000	1,500,000,000
Total NBK3A SPOT								12,772,500,000,000.00		1,500,000,000	1,500,000,000
Total For NBK3A								12,772,500,000,000.00		1,500,000,000	1,500,000,000
NBK3A On 09/09/2019 Spot Bond			100.00000	24.20423	100.00000	24.15095		0.00		0	0
Total NBK3A/R204 SPOT								0.00		0	0
Total For NBK3A/R204								0.00		0	0
NBK4 On 28/10/2024 Spot Bond			11.30500	44.41278	11.29500	44.43000		0.00		0	0
Total NBK4 SPOT								0.00		0	0
Total For NBK4								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK40I On 31/07/2026 Spot Bond				101.56291		101.53741			0.00	0	0
Total NBK40B SPOT									0.00	0	0
Total For NBK40B									0.00	0	0
NBK41I On 20/02/2020 Spot Bond				101.03743		101.01462			0.00	0	500,000,000
Total NBK41B SPOT									0.00	0	500,000,000
Total For NBK41B									0.00	0	500,000,000
NBK42I On 21/02/2022 Spot Bond				100.96319		100.93953			0.00	0	0
Total NBK42B SPOT									0.00	0	0
Total For NBK42B									0.00	0	0
NBK43I On 20/02/2024 Spot Bond				100.98961		100.96527			0.00	840,000,000	420,000,000
Total NBK43B SPOT									0.00	840,000,000	420,000,000
Total For NBK43B									0.00	840,000,000	420,000,000
NBK7B On 19/04/2020 Spot Bond				101.86316		101.83778			0.00	0	0
Total NBK7B SPOT									0.00	0	0
Total For NBK7B									0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				101.12543		101.10083			0.00	0	0
Total NCLN74 SPOT									0.00	0	0
Total For NCLN74									0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				100.27309		100.24971			0.00	0	0
Total NCLN75 SPOT									0.00	0	0
Total For NCLN75									0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				99.91609		99.89312			0.00	0	0
Total NCLN77 SPOT									0.00	0	0
Total For NCLN77									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.28554		100.26103			0.00	0	0
Total NCLN82 SPOT									0.00	0	0
Total For NCLN82									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	9.05951	100.00000	9.03756			0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	7.29300	100.00000	7.27533			0.00	0	0
Total NCLN82/JIBAR SPOT									0.00	0	0
Total For NCLN82/JIBAR									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.47500	101.21029	10.46500	101.23113			0.00	0	0
Total NCLN83 SPOT									0.00	0	0
Total For NCLN83									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.28407		100.25969			0.00	0	0
Total NCLN84 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.51000	100.20896	10.50000	100.22963				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.28554		100.26103				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.28779		100.26306				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.29073		100.26573				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				100.72104		100.69734				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				99.76903		99.74582				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				100.19634		100.17178				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NCLN9 On 08/10/2018 Spot Bond				99.76907		99.74586				0.00	0	0
Total NCLN95 SPOT										0.00	0	0
Total For NCLN95										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	12.91432	100.00000	12.88303				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	1.42237	100.00000	1.41955				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED13 On 25/07/2023 Spot Bond				102.73737		102.71232				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2023 Spot Bond				100.77522		100.74878				0.00	0	0
Total NED14 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NED14									0.00	0	0
NED15 On 08/04/2024 Spot Bond			10.06000	105.77842	10.08000	105.71388			0.00	0	0
Total NED15 SPOT									0.00	0	0
Total For NED15									0.00	0	0
NED16 On 08/04/2024 Spot Bond				100.50337		100.47422			0.00	280,000,000	140,000,000
Total NED16 SPOT									0.00	280,000,000	140,000,000
Total For NED16									0.00	280,000,000	140,000,000
NED17 On 14/10/2024 Spot Bond				102.06245		102.03540			0.00	0	0
Total NED17 SPOT									0.00	0	0
Total For NED17									0.00	0	0
NED18 On 16/01/2025 Spot Bond				102.06210		102.03505			0.00	0	0
Total NED18 SPOT									0.00	0	0
Total For NED18									0.00	0	0
NED19 On 01/07/2025 Spot Bond				99.91603		99.88791			0.00	0	0
Total NED19 SPOT									0.00	0	0
Total For NED19									0.00	0	0
NED20 On 01/07/2020 Spot Bond			11.23000	102.89705	11.24000	102.83928		44,695,400,000,000.00		3,980,000,000	1,990,000,000
Total NED20 SPOT								14,695,400,000,000.00		3,980,000,000	1,990,000,000
Total For NED20								14,695,400,000,000.00		3,980,000,000	1,990,000,000
NED9 On 06/07/2017 Spot Bond				99.88001		99.85991			0.00	0	0
Total NED9 SPOT									0.00	0	0
Total For NED9									0.00	0	0
NEDH1 On 20/11/2018 Spot Bond			9.44500	113.73768	9.44500	113.70868			0.00	0	0
Total NEDH1A SPOT									0.00	0	0
Total For NEDH1A									0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NEDH1B SPOT									0.00	0	0
Total For NEDH1B									0.00	0	0
NEDT1 On 21/05/2021 Spot Bond				103.84081		103.80563			0.00	40,000,000	20,000,000
Total NEDT1A SPOT									0.00	40,000,000	20,000,000
Total For NEDT1A									0.00	40,000,000	20,000,000
NEDT1 On 26/11/2021 Spot Bond				101.19799		101.16160			0.00	20,000,000	10,000,000
Total NEDT1B SPOT									0.00	20,000,000	10,000,000
Total For NEDT1B									0.00	20,000,000	10,000,000
NET50 On 08/08/2017 Spot Bond				101.18930		101.16643			0.00	0	0
Total NET50 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NET50										0.00	0	0
NGL01 On 22/09/2021 Spot Bond				100.62853		100.59920				0.00	40,000,000	20,000,000
Total NGL01 SPOT										0.00	40,000,000	20,000,000
Total For NGL01										0.00	40,000,000	20,000,000
NGL02 On 15/03/2022 Spot Bond				100.52533		100.49586				0.00	1,120,000,000	560,000,000
Total NGL02 SPOT										0.00	1,120,000,000	560,000,000
Total For NGL02										0.00	1,120,000,000	560,000,000
NHM00 On 25/11/2020 Spot Bond			10.00000	106.62100	10.00000	106.59300				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0
Total For NHM001/JIBAR										0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	105.14419	13.50000	105.10625				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 09/10/2019 Spot Bond				100.66486		100.63613				0.00	0	0
Total NHM003 SPOT										0.00	0	0
Total For NHM003										0.00	0	0
NILB11 On 31/01/2025 Spot Bond			3.06000	119.77059	2.96000	120.60283				0.00	0	0
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	166.68024	3.45000	166.64302				0.00	0	0
Total NILB12 SPOT										0.00	0	0
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			3.45000	116.49060	3.35000	117.29596				0.00	0	0
Total NILB13 SPOT										0.00	0	0
Total For NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			3.66000	160.09273	3.59000	161.11107				0.00	0	0
Total NILB14 SPOT										0.00	0	0
Total For NILB14										0.00	0	0
NILB15 On 31/03/2028 Spot Bond			3.73000	159.04572	3.66000	160.05608				0.00	0	0
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0
NILB17 On 31/01/2038 Spot Bond			3.68000	80.03223	3.57500	81.35388				0.00	0	0
Total NILB17 SPOT										0.00	0	0
Total For NILB17										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			8.78000	103.29179	8.79000	103.23870				0.00	0	0
Total NMP20N SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NMP20N										0.00	0	0
NPL10L On 03/04/2017 Spot Bond			100.00000	99.18478	100.00000	98.91599				0.00	0	0
Total NPL10U SPOT										0.00	0	0
Total For NPL10U										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.41000	103.84055	9.42000	103.78601				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.87024		100.84782				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.85522		100.83321				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				101.15812		101.13555				0.00	0	0
Total NQ1A19 SPOT										0.00	0	0
Total For NQ1A19										0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond				100.88921		100.86613				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2017 Spot Bond				100.83679		100.81514				0.00	0	0
Total NQ1A22 SPOT										0.00	0	0
Total For NQ1A22										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.61000	103.85230	9.62000	103.79727				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.93917		100.91648				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.87526		100.85271				0.00	0	0
Total NQ1B16 SPOT										0.00	0	0
Total For NQ1B16										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				100.94224		100.91785				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NQ1B17									0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			9.81000	103.86409	9.82000	103.80857			0.00	0	0
Total NQ1C10 SPOT									0.00	0	0
Total For NQ1C10									0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.89529		100.87219			0.00	0	0
Total NQ1C15 SPOT									0.00	0	0
Total For NQ1C15									0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.90031		100.87707			0.00	0	0
Total NQ1C16 SPOT									0.00	0	0
Total For NQ1C16									0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond				100.98524		100.95968			0.00	0	0
Total NQ1C17 SPOT									0.00	0	0
Total For NQ1C17									0.00	0	0
NQF1D On 22/05/2020 Spot Bond				101.08515		101.05686			0.00	0	0
Total NQF1D5 SPOT									0.00	0	0
Total For NQF1D5									0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.91532		100.89167			0.00	0	0
Total NQF1D7 SPOT									0.00	0	0
Total For NQF1D7									0.00	0	0
NQF1D On 22/05/2019 Spot Bond				101.01552		100.98895			0.00	0	0
Total NQF1D8 SPOT									0.00	0	0
Total For NQF1D8									0.00	0	0
NRA01: On 30/11/2018 Spot Bond			8.74000	109.38193	8.76000	109.32460			0.00	0	0
Total NRA018 SPOT									0.00	0	0
Total For NRA018									0.00	0	0
NRA02: On 31/10/2022 Spot Bond			9.57000	116.47650	9.58000	116.40087			0.00	0	300,000,000
Total NRA022 SPOT									0.00	0	300,000,000
Total For NRA022									0.00	0	300,000,000
NRA02: On 31/05/2023 Spot Bond			2.65000	181.81716	2.57500	182.50411			0.00	0	9,500,000,000
Total NRA023 SPOT									0.00	0	9,500,000,000
Total For NRA023									0.00	0	9,500,000,000
NRA02: On 30/11/2028 Spot Bond			11.23000	110.57903	11.22000	110.61310		124,428,400,000,000.00	11,080,000,000	5,540,000,000	
Total NRA028 SPOT								124,428,400,000,000.00	11,080,000,000	5,540,000,000	
Total For NRA028								124,428,400,000,000.00	11,080,000,000	5,540,000,000	
NRA02: On 30/11/2028 Spot Bond			100.00000	16.04695	100.00000	16.01124		0.00	0	0	
Total NRA028/R186 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NRA028/R186									0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.37198		100.34896			0.00	0	0
Total NTC16 SPOT									0.00	0	0
Total For NTC16									0.00	0	0
NTC18 On 27/02/2019 Spot Bond				101.39930		101.37687			0.00	0	0
Total NTC18 SPOT									0.00	0	0
Total For NTC18									0.00	0	0
NTC19 On 27/07/2020 Spot Bond				101.60760		101.58303			0.00	0	0
Total NTC19 SPOT									0.00	0	0
Total For NTC19									0.00	0	0
NYT13U On 28/05/2020 Spot Bond			100.00000	21.39065	100.00000	21.33709			0.00	0	0
Total NYT13U SPOT									0.00	0	0
Total For NYT13U									0.00	0	0
OML02 On 21/11/2024 Spot Bond				100.96419		100.93899			0.00	160,000,000	80,000,000
Total OML02 SPOT									0.00	160,000,000	80,000,000
Total For OML02									0.00	160,000,000	80,000,000
OML03 On 27/11/2019 Spot Bond			9.93000	101.60255	9.94000	101.55268			0.00	0	0
Total OML03 SPOT									0.00	0	0
Total For OML03									0.00	0	0
OML04 On 19/03/2025 Spot Bond				100.42348		100.39832			0.00	0	0
Total OML04 SPOT									0.00	0	0
Total For OML04									0.00	0	0
OML05 On 19/03/2025 Spot Bond			10.10000	99.45756	10.11000	99.40595		30,300,000,000,000.00	3,000,000,000	1,500,000,000	
Total OML05 SPOT								30,300,000,000,000.00	3,000,000,000	1,500,000,000	
Total For OML05								30,300,000,000,000.00	3,000,000,000	1,500,000,000	
OML06 On 19/03/2022 Spot Bond			10.81000	98.48235	10.81500	98.43555		32,430,000,000,000.00	3,000,000,000	1,500,000,000	
Total OML06 SPOT								32,430,000,000,000.00	3,000,000,000	1,500,000,000	
Total For OML06								32,430,000,000,000.00	3,000,000,000	1,500,000,000	
OML07 On 19/03/2025 Spot Bond			11.63000	96.90205	11.62000	96.92218		22,562,200,000,000.00	1,940,000,000	970,000,000	
Total OML07 SPOT								22,562,200,000,000.00	1,940,000,000	970,000,000	
Total For OML07								22,562,200,000,000.00	1,940,000,000	970,000,000	
OML08 On 14/09/2025 Spot Bond				100.74776		100.72287		0.00	40,000,000	20,000,000	
Total OML08 SPOT								0.00	40,000,000	20,000,000	
Total For OML08								0.00	40,000,000	20,000,000	
OML09 On 14/09/2022 Spot Bond			10.80000	100.89580	10.80500	100.84670		21,600,000,000,000.00	2,000,000,000	1,000,000,000	
Total OML09 SPOT								21,600,000,000,000.00	2,000,000,000	1,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For OML09									21,600,000,000,000.00	2,000,000,000	1,000,000,000
OML10 On 14/09/2025 Spot Bond			11.63000	99.02926	11.62000	99.05127			23,492,600,000,000.00	2,020,000,000	1,010,000,000
Total OML10 SPOT									23,492,600,000,000.00	2,020,000,000	1,010,000,000
Total For OML10									23,492,600,000,000.00	2,020,000,000	1,010,000,000
PMM12 On 25/11/2020 Spot Bond			10.00000	106.62100	10.00000	106.59300			0.00	0	0
Total PMM12/JIBAR SPOT									0.00	0	0
Total For PMM12/JIBAR									0.00	0	0
PMM29 On 04/09/2017 Spot Bond				100.60226		100.57942			0.00	0	0
Total PMM29 SPOT									0.00	0	0
Total For PMM29									0.00	0	0
PMM30 On 07/09/2017 Spot Bond				100.58157		100.55875			0.00	0	0
Total PMM30 SPOT									0.00	0	0
Total For PMM30									0.00	0	0
PMM31 On 04/05/2017 Spot Bond				101.20467		101.18255			0.00	0	0
Total PMM31 SPOT									0.00	0	0
Total For PMM31									0.00	0	0
PMM32 On 25/05/2017 Spot Bond				100.71957		100.69813			0.00	0	0
Total PMM32 SPOT									0.00	0	0
Total For PMM32									0.00	0	0
PMM33 On 01/09/2017 Spot Bond				100.65081		100.62958			0.00	0	0
Total PMM33 SPOT									0.00	0	0
Total For PMM33									0.00	0	0
PMM34 On 07/03/2018 Spot Bond				100.57745		100.55463			0.00	0	0
Total PMM34 SPOT									0.00	0	0
Total For PMM34									0.00	0	0
PPC002 On 31/12/2018 Spot Bond				96.07529		96.04591			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PPC003 On 31/10/2019 Spot Bond				98.03716		98.00870			0.00	0	0
Total PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0
PPC004 On 30/06/2021 Spot Bond			10.01500	101.09962	10.01500	101.08128			0.00	0	0
Total PPC004 SPOT									0.00	0	0
Total For PPC004									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total PRE1A1 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For PRE1A1									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				101.63154		101.60875			0.00	0	0
Total PRE1A3 SPOT									0.00	0	0
Total For PRE1A3									0.00	0	0
PRE1B On 27/01/2028 Spot Bond				101.55431		101.53060			0.00	0	0
Total PRE1B1 SPOT									0.00	0	0
Total For PRE1B1									0.00	0	0
PRE1C On 27/01/2028 Spot Bond				101.70157		101.67549			0.00	0	0
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2028 Spot Bond				101.73581		101.70917			0.00	0	0
Total PRE1D1 SPOT									0.00	0	0
Total For PRE1D1									0.00	0	0
R186 On 21/12/2026 Spot Bond			8.73000	114.29980	8.72000	114.34258		866,770,926,143,000.00	5,712,115,799,100	1,068,682,964,500	
Total R186 SPOT								16,770,926,143,000.00	712,115,799,100	1,068,682,964,500	
Total For R186								16,770,926,143,000.00	712,115,799,100	1,068,682,964,500	
R197 On 07/12/2023 Spot Bond			2.15000	297.44321	2.07500	298.65136		33,879,033,500,000.00	15,757,690,000	33,960,090,000	
Total R197 SPOT								13,879,033,500,000.00	15,757,690,000	33,960,090,000	
Total For R197								13,879,033,500,000.00	15,757,690,000	33,960,090,000	
R202 On 07/12/2033 Spot Bond			2.16000	244.85287	2.16000	244.80674		396,921,772,800,000.00	183,760,080,000	200,708,455,200	
Total R202 SPOT								16,921,772,800,000.00	183,760,080,000	200,708,455,200	
Total For R202								16,921,772,800,000.00	183,760,080,000	200,708,455,200	
R2023 On 28/02/2023 Spot Bond			8.23000	98.42900	8.23500	98.38469		715,064,599,014,000.00	694,418,541,800	600,495,720,900	
Total R2023 SPOT								15,064,599,014,000.00	694,418,541,800	600,495,720,900	
Total For R2023								15,064,599,014,000.00	694,418,541,800	600,495,720,900	
R203 On 15/09/2017 Spot Bond			7.45000	100.67288	7.47000	100.64401		093,741,000,000,000.00	952,180,000,000	720,761,920,000	
Total R203 SPOT								13,741,000,000,000.00	952,180,000,000	720,761,920,000	
Total For R203								13,741,000,000,000.00	952,180,000,000	720,761,920,000	
R2030 On 31/01/2030 Spot Bond			9.12000	92.91231	9.11000	92.95985		449,574,679,184,000.00	1,474,734,065,700	793,953,735,000	
Total R2030 SPOT								19,574,679,184,000.00	474,734,065,700	793,953,735,000	
Total For R2030								19,574,679,184,000.00	474,734,065,700	793,953,735,000	
R2032 On 31/03/2032 Spot Bond			9.28000	91.74766	9.27500	91.76247		546,301,412,608,000.00	1,136,454,893,600	418,698,215,800	
Total R2032 SPOT								16,301,412,608,000.00	136,454,893,600	418,698,215,800	
Total For R2032								16,301,412,608,000.00	136,454,893,600	418,698,215,800	
R2035 On 28/02/2035 Spot Bond			9.45000	95.81228	9.45500	95.74706		418,110,607,580,000.00	1,419,905,884,400	386,524,000,000	
Total R2035 SPOT								18,110,607,580,000.00	419,905,884,400	386,524,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2035									18,110,607,580,000.00	419,905,884,400	386,524,000,000
R2037 On 31/01/2037 Spot Bond			9.52500	92.30161	9.53500	92.19580			768,471,355,425,000.00	1,655,482,557,000	769,650,743,600
Total R2037 SPOT									18,471,355,425,000.00	655,482,557,000	769,650,743,600
Total For R2037									18,471,355,425,000.00	655,482,557,000	769,650,743,600
R204 On 21/12/2018 Spot Bond			7.56000	102.87882	7.58000	102.82582			718,903,549,276,000.00	1,550,119,517,100	626,383,499,200
Total R204 SPOT									18,903,549,276,000.00	550,119,517,100	626,383,499,200
Total For R204									18,903,549,276,000.00	550,119,517,100	626,383,499,200
R2040 On 31/01/2040 Spot Bond			9.55500	96.32455	9.56500	96.21138			347,698,148,884,000.00	559,675,368,800	363,173,384,400
Total R2040 SPOT									17,698,148,884,000.00	559,675,368,800	363,173,384,400
Total For R2040									17,698,148,884,000.00	559,675,368,800	363,173,384,400
R2044 On 31/01/2044 Spot Bond			9.59000	93.35362	9.59500	93.28485			418,303,146,002,000.00	773,545,687,800	550,041,240,000
Total R2044 SPOT									18,303,146,002,000.00	773,545,687,800	550,041,240,000
Total For R2044									18,303,146,002,000.00	773,545,687,800	550,041,240,000
R2048 On 28/02/2048 Spot Bond			9.57000	92.63059	9.58000	92.51549			334,780,799,082,000.00	1,915,860,062,600	1,214,876,696,800
Total R2048 SPOT									14,780,799,082,000.00	915,860,062,600	214,876,696,800
Total For R2048									14,780,799,082,000.00	915,860,062,600	214,876,696,800
R207 On 15/01/2020 Spot Bond			7.73000	100.30009	7.74000	100.25452			609,143,639,128,000.00	1,631,195,813,600	498,281,834,900
Total R207 SPOT									19,143,639,128,000.00	631,195,813,600	498,281,834,900
Total For R207									19,143,639,128,000.00	631,195,813,600	498,281,834,900
R208 On 31/03/2021 Spot Bond			7.87000	96.21952	7.88000	96.16614			356,754,411,265,000.00	1,315,978,959,500	663,512,954,600
Total R208 SPOT									56,754,411,265,000.00	315,978,959,500	663,512,954,600
Total For R208									56,754,411,265,000.00	315,978,959,500	663,512,954,600
R209 On 31/03/2036 Spot Bond			9.44500	72.03057	9.45500	71.94381			535,312,442,961,500.00	2,280,075,430,700	908,051,568,600
Total R209 SPOT									15,312,442,961,500.00	280,075,430,700	908,051,568,600
Total For R209									15,312,442,961,500.00	280,075,430,700	908,051,568,600
R210 On 31/03/2028 Spot Bond			2.17000	184.36299	2.10000	185.56777			19,996,984,000,000.00	9,215,200,000	112,700,300,000
Total R210 SPOT									19,996,984,000,000.00	9,215,200,000	112,700,300,000
Total For R210									19,996,984,000,000.00	9,215,200,000	112,700,300,000
R212 On 31/01/2022 Spot Bond			2.12000	147.48149	2.00000	148.25307			549,415,384,000,000.00	259,158,200,000	141,511,200,000
Total R212 SPOT									19,415,384,000,000.00	259,158,200,000	141,511,200,000
Total For R212									19,415,384,000,000.00	259,158,200,000	141,511,200,000
R213 On 28/02/2031 Spot Bond			9.16000	83.77864	9.15000	83.82677			145,280,250,912,000.00	1,435,074,263,200	759,116,374,800
Total R213 SPOT									15,280,250,912,000.00	435,074,263,200	759,116,374,800
Total For R213									15,280,250,912,000.00	435,074,263,200	759,116,374,800
R214 On 28/02/2041 Spot Bond			9.51500	72.28100	9.52500	72.19094			033,630,822,869,000.00	1,685,089,944,600	930,797,385,300
Total R214 SPOT									13,630,822,869,000.00	685,089,944,600	930,797,385,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R214										13,630,822,869,000.00	685,089,944,600	130,797,385,300
R337C On 21/06/2020 Spot Bond			8.54000	76.35932	8.54000	76.34178				0.00	0	0
Total R337C SPOT										0.00	0	0
Total For R337C										0.00	0	0
R347C On 21/06/2025 Spot Bond			9.05000	48.28559	9.05000	48.27385				0.00	0	0
Total R347C SPOT										0.00	0	0
Total For R347C										0.00	0	0
RCG01 On 24/10/2019 Spot Bond				101.64470		101.62068				0.00	340,000,000	170,000,000
Total RCG01B SPOT										0.00	340,000,000	170,000,000
Total For RCG01B										0.00	340,000,000	170,000,000
RCG01 On 24/10/2017 Spot Bond				101.52605		101.50386				0.00	0	0
Total RCG01C SPOT										0.00	0	0
Total For RCG01C										0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				103.17516		103.14805				0.00	0	0
Total RCSB05 SPOT										0.00	0	0
Total For RCSB05										0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				100.98255		100.95781				0.00	0	0
Total RCSB07 SPOT										0.00	0	0
Total For RCSB07										0.00	0	0
RCSB1 On 30/04/2017 Spot Bond			100.00000	94.04525	100.00000	93.80777				0.00	0	0
Total RCSB1U SPOT										0.00	0	0
Total For RCSB1U										0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	93.75000	100.00000	93.50649				0.00	0	0
Total RCSB2U SPOT										0.00	0	0
Total For RCSB2U										0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	55.44950	100.00000	45.98704				0.00	0	0
Total RCSB6U SPOT										0.00	0	0
Total For RCSB6U										0.00	0	0
RDF01 On 04/09/2017 Spot Bond			100.00000	98.93617	100.00000	98.67374				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	10.65407	100.00000	10.62101				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF03 On 04/04/2018 Spot Bond			100.00000	42.63156	100.00000	42.52162				0.00	0	0
Total RDF03U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDF03U										0.00	0	0
RDF04I On 04/10/2018 Spot Bond			100.00000	29.31069	100.00000	29.23510				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	16.01721	100.00000	15.97591				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.45237		100.42881				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				101.08230		101.05974				0.00	0	0
Total RDFB04 SPOT										0.00	0	0
Total For RDFB04										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				100.80725		100.78239				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond				100.94951		100.92633				0.00	0	0
Total RDFB06 SPOT										0.00	0	0
Total For RDFB06										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond			100.00000	28.95266	100.00000	28.88252				0.00	0	0
Total RDFB06/JIBAR SPOT										0.00	0	0
Total For RDFB06/JIBAR										0.00	0	0
RDFB0 On 30/09/2019 Spot Bond				100.24494		100.22236				0.00	0	0
Total RDFB07 SPOT										0.00	0	0
Total For RDFB07										0.00	0	0
RDFB0 On 30/09/2021 Spot Bond				99.91400		99.89026				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0
RDFB0 On 02/12/2021 Spot Bond				100.74038		100.71600				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFB1 On 27/03/2020 Spot Bond				100.09713		100.07397				0.00	0	0
Total RDFB10 SPOT										0.00	0	0
Total For RDFB10										0.00	0	0
RDFB1 On 27/03/2022 Spot Bond				100.09927		100.07556				0.00	0	0
Total RDFB11 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDFB11										0.00	0	0
RDFC3 On 02/06/2017 Spot Bond				100.68581		100.66333				0.00	0	0
Total RDFC33 SPOT										0.00	0	0
Total For RDFC33										0.00	0	0
RDFC3 On 07/07/2017 Spot Bond				101.48770		101.46506				0.00	0	0
Total RDFC34 SPOT										0.00	0	0
Total For RDFC34										0.00	0	0
RDFC3 On 05/10/2017 Spot Bond				99.89228		99.87066				0.00	0	0
Total RDFC35 SPOT										0.00	0	0
Total For RDFC35										0.00	0	0
RDFC3 On 22/09/2017 Spot Bond				100.19931		100.17716				0.00	0	0
Total RDFC36 SPOT										0.00	0	0
Total For RDFC36										0.00	0	0
REB01 On 21/05/2018 Spot Bond				101.07745		101.05324				0.00	0	0
Total REB01 SPOT										0.00	0	0
Total For REB01										0.00	0	0
REB01/On 21/05/2018 Spot Bond			100.00000	42.81018	100.00000	42.70298				0.00	0	0
Total REB01/JIBAR SPOT										0.00	0	0
Total For REB01/JIBAR										0.00	0	0
REB02 On 21/05/2018 Spot Bond				100.98570		100.96082				0.00	0	0
Total REB02 SPOT										0.00	0	0
Total For REB02										0.00	0	0
REBC0 On 19/05/2017 Spot Bond				100.88380		100.86203				0.00	0	0
Total REBC04 SPOT										0.00	0	0
Total For REBC04										0.00	0	0
RED10 On 13/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total RED101 SPOT										0.00	0	0
Total For RED101										0.00	0	0
RED20 On 05/07/2018 Spot Bond				102.76566		102.73394				0.00	0	0
Total RED201 SPOT										0.00	0	0
Total For RED201										0.00	0	0
RED20: On 05/04/2019 Spot Bond				102.91663		102.88308				0.00	0	0
Total RED202 SPOT										0.00	0	0
Total For RED202										0.00	0	0
RED20: On 05/04/2019 Spot Bond				103.50929		103.46855				0.00	0	0
Total RED203 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RED203										0.00	0	0
RED20 On 05/01/2020 Spot Bond				101.08628		101.05372				0.00	0	0
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED30 On 16/09/2021 Spot Bond				100.48710		100.45582				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RES01 On 02/03/2018 Spot Bond			100.00000	58.91009	100.00000	58.76737				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES02 On 02/03/2019 Spot Bond			100.00000	28.98599	100.00000	28.91576				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03 On 02/03/2020 Spot Bond			100.00000	16.76738	100.00000	16.72676				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04 On 02/03/2021 Spot Bond			100.00000	11.84880	100.00000	11.82009				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES15 On 12/11/2017 Spot Bond				101.35248		101.32922				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				101.33196		101.30783				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.61059		100.58654				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES32 On 20/10/2017 Spot Bond				101.78769		101.76428				0.00	0	0
Total RES32 SPOT										0.00	0	0
Total For RES32										0.00	0	0
RES34 On 25/08/2019 Spot Bond				101.14570		101.12196				0.00	0	0
Total RES34 SPOT										0.00	0	0
Total For RES34										0.00	0	0
RES35 On 25/08/2021 Spot Bond				100.82397		100.79940				0.00	0	0
Total RES35 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RES35									0.00	0	0
RES36 On 21/10/2019 Spot Bond				101.69253		101.66817			0.00	0	0
Total RES36 SPOT									0.00	0	0
Total For RES36									0.00	0	0
RES37 On 12/07/2017 Spot Bond				101.78802		101.76509			0.00	0	0
Total RES37 SPOT									0.00	0	0
Total For RES37									0.00	0	0
RES38 On 01/08/2020 Spot Bond				101.47474		101.45032			0.00	0	0
Total RES38 SPOT									0.00	0	0
Total For RES38									0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	99.93137			0.00	0	0
Total RP005 SPOT									0.00	0	0
Total For RP005									0.00	0	0
RP014 On 27/09/2019 Spot Bond				77.47375		77.35355			0.00	0	0
Total RP014 SPOT									0.00	0	0
Total For RP014									0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	103.05818	12.35000	103.02407			0.00	0	0
Total RP018 SPOT									0.00	0	0
Total For RP018									0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	22.57092	100.00000	22.51439			0.00	0	0
Total RP020 SPOT									0.00	0	0
Total For RP020									0.00	0	0
RPP01U On 31/08/2018 Spot Bond			100.00000	35.35601	100.00000	35.26942			0.00	0	0
Total RPP01U SPOT									0.00	0	0
Total For RPP01U									0.00	0	0
RPP08U On 30/04/2020 Spot Bond			100.00000	19.57558	100.00000	19.55159			0.00	0	0
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPS001 On 16/11/2022 Spot Bond				106.52375		106.47931			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS002 On 30/04/2025 Spot Bond				48.43092		48.32435			0.00	0	0
Total RPS002 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RPS002									0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.29500	106.63734	9.30500	106.57706			10,323,956,500.00	1,110,700	1,110,700
Total RW21 SPOT									10,323,956,500.00	1,110,700	1,110,700
Total For RW21									10,323,956,500.00	1,110,700	1,110,700
RW23 On 10/12/2023 Spot Bond			9.91000	100.94858	9.91500	100.89799			0.00	0	0
Total RW23 SPOT									0.00	0	0
Total For RW23									0.00	0	0
RW28 On 10/12/2028 Spot Bond			10.87000	99.00945	10.86000	99.04414			0.00	0	9,000,000,000
Total RW28 SPOT									0.00	0	9,000,000,000
Total For RW28									0.00	0	9,000,000,000
S1326L On 02/05/2017 Spot Bond			100.00000	91.93955	100.00000	91.70854			0.00	0	0
Total S1326U SPOT									0.00	0	0
Total For S1326U									0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	106.62100	10.00000	106.59300			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK14 On 01/12/2017 Spot Bond			8.43000	103.94783	8.45000	103.91128			10,086,739,470,000.00	1,196,529,000	1,296,529,000
Total SBK14 SPOT									10,086,739,470,000.00	1,196,529,000	1,296,529,000
Total For SBK14									10,086,739,470,000.00	1,196,529,000	1,296,529,000
SBK15 On 23/01/2022 Spot Bond			100.00000		0.00000	100.00000			0.00	0	0
Total SBK15 SPOT									0.00	0	0
Total For SBK15									0.00	0	0
SBK16 On 15/03/2023 Spot Bond			100.69478			100.67068			0.00	4,000,000,000	2,000,000,000
Total SBK16 SPOT									0.00	4,000,000,000	2,000,000,000
Total For SBK16									0.00	4,000,000,000	2,000,000,000
SBK17 On 30/07/2024 Spot Bond			100.05277			100.02489			0.00	20,000,000	10,000,000
Total SBK17 SPOT									0.00	20,000,000	10,000,000
Total For SBK17									0.00	20,000,000	10,000,000
SBK18 On 24/10/2020 Spot Bond			100.14173			100.11345			0.00	1,308,288,000	1,308,288,000
Total SBK18 SPOT									0.00	1,308,288,000	1,308,288,000
Total For SBK18									0.00	1,308,288,000	1,308,288,000
SBK19 On 24/10/2019 Spot Bond			101.74354			101.71800			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2024 Spot Bond			102.23410			102.20717			0.00	120,000,000	60,000,000
Total SBK20 SPOT									0.00	120,000,000	60,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBK20									0.00	120,000,000	60,000,000
SBK21 On 28/01/2025 Spot Bond				101.52745		101.49856			0.00	60,000,000	30,000,000
Total SBK21 SPOT									0.00	60,000,000	30,000,000
Total For SBK21									0.00	60,000,000	30,000,000
SBK22 On 28/05/2025 Spot Bond				101.06313		101.03441			0.00	40,000,000	20,000,000
Total SBK22 SPOT									0.00	40,000,000	20,000,000
Total For SBK22									0.00	40,000,000	20,000,000
SBK23 On 28/05/2022 Spot Bond			11.83000	102.87049	11.83500	102.81903		45,663,800,000,000.00	3,860,000,000	1,900,000,000	
Total SBK23 SPOT								15,663,800,000,000.00	3,860,000,000	1,900,000,000	
Total For SBK23								15,663,800,000,000.00	3,860,000,000	1,900,000,000	
SBK24 On 19/10/2025 Spot Bond				102.76850		102.82862			0.00	2,000,000,000	2,500,000,000
Total SBK24 SPOT									0.00	2,000,000,000	2,500,000,000
Total For SBK24									0.00	2,000,000,000	2,500,000,000
SBK24/ On 19/10/2025 Spot Bond			100.00000	12.89214	100.00000	12.86021			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2026 Spot Bond				103.66477		103.63666			0.00	0	0
Total SBK25 SPOT									0.00	0	0
Total For SBK25									0.00	0	0
SBK26 On 25/04/2021 Spot Bond			11.61000	107.29270	11.62000	107.22729			0.00	0	0
Total SBK26 SPOT									0.00	0	0
Total For SBK26									0.00	0	0
SBK9 On 10/04/2018 Spot Bond			8.91000	103.47407	8.93000	103.43006		49,183,200,000,000.00	5,520,000,000	2,760,000,000	
Total SBK9 SPOT								19,183,200,000,000.00	5,520,000,000	2,760,000,000	
Total For SBK9								19,183,200,000,000.00	5,520,000,000	2,760,000,000	
SBN33 On 15/09/2017 Spot Bond			8.85000	100.04955	8.87000	100.01735			0.00	0	0
Total SBN33 SPOT									0.00	0	0
Total For SBN33									0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.51586		100.49375			0.00	0	0
Total SBN45 SPOT									0.00	0	0
Total For SBN45									0.00	0	0
SBS13 On 22/09/2017 Spot Bond			8.13500	100.52902	8.15500	100.49814			0.00	0	0
Total SBS13 SPOT									0.00	0	0
Total For SBS13									0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.63599		100.61367			0.00	0	0
Total SBS16 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS16									0.00	0	0
SBS18 On 23/06/2018 Spot Bond				101.14511		101.12278			0.00	200,000,000	100,000,000
Total SBS18 SPOT									0.00	200,000,000	100,000,000
Total For SBS18									0.00	200,000,000	100,000,000
SBS19 On 23/06/2021 Spot Bond			9.17000	106.18936	9.18000	106.12800			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			10.06500	103.66436	10.05500	103.69505		1,760,368,500,000.00		174,900,000	174,900,000
Total SBS20 SPOT								1,760,368,500,000.00		174,900,000	174,900,000
Total For SBS20								1,760,368,500,000.00		174,900,000	174,900,000
SBS21 On 15/05/2026 Spot Bond				102.63488		102.61264			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.89382		100.87136			0.00	0	0
Total SBS23 SPOT									0.00	0	0
Total For SBS23									0.00	0	0
SBS24 On 24/05/2019 Spot Bond				101.53155		101.50884			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			8.55500	103.69901	8.57500	103.63627		4,949,555,135,000.00		578,557,000	578,557,000
Total SBS25 SPOT								4,949,555,135,000.00		578,557,000	578,557,000
Total For SBS25								4,949,555,135,000.00		578,557,000	578,557,000
SBS27 On 20/02/2024 Spot Bond			9.83000	102.54760	9.83500	102.49557			0.00	0	0
Total SBS27 SPOT									0.00	0	0
Total For SBS27									0.00	0	0
SBS28 On 23/04/2017 Spot Bond				101.53929		101.51789			0.00	0	0
Total SBS28 SPOT									0.00	0	0
Total For SBS28									0.00	0	0
SBS29 On 12/06/2019 Spot Bond			8.58000	102.79667	8.60000	102.73346			0.00	0	0
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			10.24500	90.87102	10.23500	90.89978			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.08801		100.05547			0.00	0	22,000,000
Total SBS30 SPOT									0.00	0	22,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS30									0.00	0	22,000,000
SBS31 On 27/06/2027 Spot Bond			10.26000	99.93945	10.25000	99.97312			6,690,546,000,000.00	652,100,000	652,100,000
Total SBS31 SPOT									6,690,546,000,000.00	652,100,000	652,100,000
Total For SBS31									6,690,546,000,000.00	652,100,000	652,100,000
SBS32 On 19/09/2017 Spot Bond				100.46638		100.44545			0.00	0	0
Total SBS32 SPOT									0.00	0	0
Total For SBS32									0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.26605		100.24341			0.00	0	0
Total SBS33 SPOT									0.00	0	0
Total For SBS33									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			10.53000	98.13566	10.52000	98.15844			30,537,000,000,000.00	2,900,000,000	1,450,000,000
Total SBS34 SPOT									30,537,000,000,000.00	2,900,000,000	1,450,000,000
Total For SBS34									30,537,000,000,000.00	2,900,000,000	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				101.69432		101.66841			0.00	0	0
Total SBS35 SPOT									0.00	0	0
Total For SBS35									0.00	0	0
SBS36 On 29/01/2020 Spot Bond				101.45972		101.43639			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			8.77500	99.35682	8.78500	99.30892			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			9.93000	97.00812	9.92000	97.03420			9,590,642,250,000.00	965,825,000	955,825,000
Total SBS38 SPOT									9,590,642,250,000.00	965,825,000	955,825,000
Total For SBS38									9,590,642,250,000.00	965,825,000	955,825,000
SBS39 On 29/01/2030 Spot Bond			10.50500	96.07503	10.49500	96.11474			420,200,000,000.00	40,000,000	20,000,000
Total SBS39 SPOT									420,200,000,000.00	40,000,000	20,000,000
Total For SBS39									420,200,000,000.00	40,000,000	20,000,000
SBS4 On 16/11/2021 Spot Bond			9.64000	99.37806	9.65000	99.31643			11,182,400,000,000.00	1,160,000,000	580,000,000
Total SBS4 SPOT									11,182,400,000,000.00	1,160,000,000	580,000,000
Total For SBS4									11,182,400,000,000.00	1,160,000,000	580,000,000
SBS40 On 12/11/2020 Spot Bond				101.41523		101.39194			0.00	0	0
Total SBS40 SPOT									0.00	0	0
Total For SBS40									0.00	0	0
SBS41 On 12/11/2022 Spot Bond			9.37000	106.42913	9.35500	106.46772			0.00	0	0
Total SBS41 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS41									0.00	0	0
SBS42 On 12/11/2025 Spot Bond			9.94000	108.05177	9.93000	108.08137			1,391,600,000,000.00	140,000,000	70,000,000
Total SBS42 SPOT									1,391,600,000,000.00	140,000,000	70,000,000
Total For SBS42									1,391,600,000,000.00	140,000,000	70,000,000
SBS43 On 12/11/2027 Spot Bond			10.20500	108.06205	10.19500	108.09808			0.00	0	0
Total SBS43 SPOT									0.00	0	0
Total For SBS43									0.00	0	0
SBS44 On 15/02/2019 Spot Bond				101.32595		101.30311			0.00	0	0
Total SBS44 SPOT									0.00	0	0
Total For SBS44									0.00	0	0
SBS45 On 15/02/2021 Spot Bond				101.83069		101.80782			0.00	0	0
Total SBS45 SPOT									0.00	0	0
Total For SBS45									0.00	0	0
SBS46 On 15/02/2023 Spot Bond			9.38000	106.91247	9.38500	106.86238			0.00	0	0
Total SBS46 SPOT									0.00	0	0
Total For SBS46									0.00	0	0
SBS47 On 15/02/2023 Spot Bond				101.68250		101.63642			0.00	0	0
Total SBS47 SPOT									0.00	0	0
Total For SBS47									0.00	0	0
SBS48 On 31/01/2020 Spot Bond				101.41969		101.39664			0.00	0	0
Total SBS48 SPOT									0.00	0	0
Total For SBS48									0.00	0	0
SBS49 On 31/01/2022 Spot Bond				101.46131		101.43754			0.00	560,000,000	280,000,000
Total SBS49 SPOT									0.00	560,000,000	280,000,000
Total For SBS49									0.00	560,000,000	280,000,000
SBS50 On 31/01/2022 Spot Bond			9.33000	101.99523	9.33500	101.95036			0.00	0	0
Total SBS50 SPOT									0.00	0	0
Total For SBS50									0.00	0	0
SBS51 On 31/01/2024 Spot Bond			9.77000	101.59215	9.76000	101.61448			0.00	0	0
Total SBS51 SPOT									0.00	0	0
Total For SBS51									0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.45000	276.52233	3.37500	277.61886			0.00	0	0
Total SBSI11 SPOT									0.00	0	0
Total For SBSI11									0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			3.71000	201.24222	3.71000	201.19587			0.00	0	0
Total SBSI14 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS14									0.00	0	0
SBT101 On 31/03/2022 Spot Bond			100.00000	1.37797	100.00000	0.87355		044,300,000,000,000.00	220,443,000,000	174,400,000,000	
Total SBT101 SPOT								14,300,000,000,000.00	220,443,000,000	174,400,000,000	
Total For SBT101								14,300,000,000,000.00	220,443,000,000	174,400,000,000	
SCM10 On 15/09/2017 Spot Bond			100.00000	84.80017	100.00000	84.60961		0.00	0	0	
Total SCM10U SPOT								0.00	0	0	
Total For SCM10U								0.00	0	0	
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000		0.00	0	0	
Total SF2A2U SPOT								0.00	0	0	
Total For SF2A2U								0.00	0	0	
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000		0.00	0	0	
Total SF2BU SPOT								0.00	0	0	
Total For SF2BU								0.00	0	0	
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000		0.00	0	0	
Total SF2CU SPOT								0.00	0	0	
Total For SF2CU								0.00	0	0	
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000		0.00	0	0	
Total SF2DU SPOT								0.00	0	0	
Total For SF2DU								0.00	0	0	
SGI004 On 20/01/2021 Spot Bond				99.66420		102.78943		0.00	0	0	
Total SGI004 SPOT								0.00	0	0	
Total For SGI004								0.00	0	0	
SGI005 On 10/07/2021 Spot Bond				99.66432		102.78955		0.00	0	0	
Total SGI005 SPOT								0.00	0	0	
Total For SGI005								0.00	0	0	
SHI02 On 01/10/2021 Spot Bond				82.63494		82.63494		0.00	0	0	
Total SHI02 SPOT								0.00	0	0	
Total For SHI02								0.00	0	0	
SHS04 On 29/06/2017 Spot Bond				100.29696		100.27491		0.00	0	0	
Total SHS04 SPOT								0.00	0	0	
Total For SHS04								0.00	0	0	
SHS05 On 29/06/2017 Spot Bond			8.72000	102.17803	8.74000	102.14916		0.00	0	0	
Total SHS05 SPOT								0.00	0	0	
Total For SHS05								0.00	0	0	
SHS05/ On 29/06/2017 Spot Bond			8.75000	102.17063	8.75000	102.14667		0.00	0	0	
Total SHS05/R203 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SHS05/R203									0.00	0	0
SHS06 On 12/12/2017 Spot Bond				101.05404		101.03106			0.00	120,000,000	60,000,000
Total SHS06 SPOT									0.00	120,000,000	60,000,000
Total For SHS06									0.00	120,000,000	60,000,000
SHS11 On 25/11/2020 Spot Bond			10.00000	106.62100	10.00000	106.59300			0.00	0	0
Total SHS11U/JIBAR SPOT									0.00	0	0
Total For SHS11U/JIBAR									0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.44391		100.42163			0.00	0	0
Total SHS14 SPOT									0.00	0	0
Total For SHS14									0.00	0	0
SHS19 On 10/09/2017 Spot Bond			9.05000	100.99815	9.07000	100.96537			0.00	0	0
Total SHS19 SPOT									0.00	0	0
Total For SHS19									0.00	0	0
SHS22 On 23/02/2020 Spot Bond				101.31481		101.29047			0.00	0	0
Total SHS22 SPOT									0.00	0	0
Total For SHS22									0.00	0	0
SHS23 On 29/06/2018 Spot Bond				100.04597		100.02297			0.00	0	0
Total SHS23 SPOT									0.00	0	0
Total For SHS23									0.00	0	0
SHS24 On 29/06/2020 Spot Bond				100.04743		100.02362			0.00	0	0
Total SHS24 SPOT									0.00	0	0
Total For SHS24									0.00	0	0
SHS25 On 29/06/2020 Spot Bond			9.77000	102.61879	9.78000	102.56457			0.00	0	0
Total SHS25 SPOT									0.00	0	0
Total For SHS25									0.00	0	0
SHS26 On 29/06/2020 Spot Bond				100.04743		100.02362			0.00	0	0
Total SHS26 SPOT									0.00	0	0
Total For SHS26									0.00	0	0
SHS28 On 15/04/2018 Spot Bond				102.31637		102.29239			0.00	0	0
Total SHS28 SPOT									0.00	0	0
Total For SHS28									0.00	0	0
SHS29 On 03/12/2018 Spot Bond			100.00000	29.35305	100.00000	29.28194			0.00	0	0
Total SHS29U SPOT									0.00	0	0
Total For SHS29U									0.00	0	0
SLI3 On 15/08/2018 Spot Bond			8.86000	100.83677	8.88000	100.78715		3,287,946,000,000.00		371,100,000	371,100,000
Total SLI3 SPOT								3,287,946,000,000.00		371,100,000	371,100,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SLI3									3,287,946,000,000.00	371,100,000	371,100,000
SLI4 On 15/08/2021 Spot Bond				101.16331		101.13784			0.00	0	0
Total SLI4 SPOT									0.00	0	0
Total For SLI4									0.00	0	0
SLRA1 On 15/08/2019 Spot Bond				101.10753		101.08334			0.00	0	0
Total SLRA1 SPOT									0.00	0	0
Total For SLRA1									0.00	0	0
SLRA2 On 15/11/2021 Spot Bond				101.13712		101.11225			0.00	0	0
Total SLRA2 SPOT									0.00	0	0
Total For SLRA2									0.00	0	0
SLRB1 On 15/08/2019 Spot Bond				101.15520		101.12992			0.00	0	0
Total SLRB1 SPOT									0.00	0	0
Total For SLRB1									0.00	0	0
SLRB2 On 15/11/2021 Spot Bond				101.16688		101.14133			0.00	0	0
Total SLRB2 SPOT									0.00	0	0
Total For SLRB2									0.00	0	0
SLRC1 On 15/08/2019 Spot Bond				101.25166		101.22416			0.00	0	0
Total SLRC1 SPOT									0.00	0	0
Total For SLRC1									0.00	0	0
SLRC2 On 15/09/2019 Spot Bond				101.27632		101.24825			0.00	0	0
Total SLRC2 SPOT									0.00	0	0
Total For SLRC2									0.00	0	0
SNT01 On 15/09/2017 Spot Bond			8.65000	100.13813	8.67000	100.10640			65,221,000,000,000.00	7,540,000,000	3,770,000,000
Total SNT01 SPOT									65,221,000,000,000.00	7,540,000,000	3,770,000,000
Total For SNT01									65,221,000,000,000.00	7,540,000,000	3,770,000,000
SNT02 On 12/04/2021 Spot Bond				102.10591		102.07977			0.00	0	0
Total SNT02 SPOT									0.00	0	0
Total For SNT02									0.00	0	0
SNT03 On 12/04/2023 Spot Bond			10.93000	109.12831	10.93500	109.07422			33,883,000,000,000.00	3,100,000,000	1,550,000,000
Total SNT03 SPOT									33,883,000,000,000.00	3,100,000,000	1,550,000,000
Total For SNT03									33,883,000,000,000.00	3,100,000,000	1,550,000,000
SPDA10 On 21/08/2021 Spot Bond				100.96378		100.93947			0.00	0	0
Total SPDA10 SPOT									0.00	0	0
Total For SPDA10									0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				101.25439		101.23326			0.00	0	180,000,000
Total SPDA4 SPOT									0.00	0	180,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SPDA4									0.00	0	180,000,000
SPDA5 On 21/08/2024 Spot Bond				100.98495		100.96264			0.00	0	0
Total SPDA5 SPOT									0.00	0	0
Total For SPDA5									0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				100.92907		100.90569			0.00	0	0
Total SPDA6 SPOT									0.00	0	0
Total For SPDA6									0.00	0	0
SPDA7 On 21/08/2019 Spot Bond				100.91430		100.89118			0.00	0	0
Total SPDA7 SPOT									0.00	0	0
Total For SPDA7									0.00	0	0
SPDA8 On 21/08/2021 Spot Bond				100.94170		100.91784			0.00	0	0
Total SPDA8 SPOT									0.00	0	0
Total For SPDA8									0.00	0	0
SPDA9 On 21/08/2019 Spot Bond				100.94758		100.92371			0.00	0	0
Total SPDA9 SPOT									0.00	0	0
Total For SPDA9									0.00	0	0
SPG00: On 09/09/2019 Spot Bond				100.59247		100.56696			0.00	0	0
Total SPG002 SPOT									0.00	0	0
Total For SPG002									0.00	0	0
SPG00: On 31/10/2019 Spot Bond				101.57210		101.54642			0.00	0	0
Total SPG003 SPOT									0.00	0	0
Total For SPG003									0.00	0	0
SSA05 On 16/04/2018 Spot Bond				102.10656		102.08378			0.00	0	0
Total SSA05 SPOT									0.00	0	0
Total For SSA05									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.62000	99.63444	9.63000	99.58351		5,772,000,000,000.00	600,000,000	300,000,000	
Total SSA06 SPOT								5,772,000,000,000.00	600,000,000	300,000,000	
Total For SSA06								5,772,000,000,000.00	600,000,000	300,000,000	
SSN00: On 25/04/2017 Spot Bond				101.66672		101.64201		0.00	0	0	
Total SSN003 SPOT								0.00	0	0	
Total For SSN003								0.00	0	0	
SSN00: On 31/03/2021 Spot Bond			9.44000	91.20773	9.45000	91.15372		0.00	0	0	
Total SSN004 SPOT								0.00	0	0	
Total For SSN004								0.00	0	0	
SSN00: On 31/03/2021 Spot Bond			9.44000	91.20773	9.45000	91.15372		0.00	0	0	
Total SSN005 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN005										0.00	0	0
SSN00: On 15/01/2020 Spot Bond			9.30000	96.53984	9.30000	96.51559				0.00	0	0
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SSN00: On 18/06/2017 Spot Bond				100.28384		100.25957				0.00	0	0
Total SSN008 SPOT										0.00	0	0
Total For SSN008										0.00	0	0
SSN00: On 15/09/2017 Spot Bond			8.33000	100.28017	8.35000	100.24920				0.00	0	0
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN01: On 31/01/2025 Spot Bond			3.47500	116.28382	3.37500	117.08748				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN01: On 21/12/2018 Spot Bond			9.61500	99.66215	9.61500	99.63643				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN01: On 21/12/2026 Spot Bond			10.23000	104.49124	10.22000	104.52406				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN02: On 28/02/2031 Spot Bond			11.03000	72.24074	11.02000	72.27515				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02: On 21/01/2019 Spot Bond				101.68516		101.66092				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02: On 16/01/2019 Spot Bond				101.77951		101.75635				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02: On 25/09/2019 Spot Bond				100.10137		100.01642				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02: On 07/12/2023 Spot Bond				100.70721		100.67909				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03: On 24/05/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN030 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN030										0.00	0	0
SSN03: On 17/03/2020 Spot Bond				100.35081		100.32749				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03: On 02/06/2020 Spot Bond				100.75212		100.72734				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03: On 17/11/2020 Spot Bond				101.08831		101.06340				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03: On 18/12/2020 Spot Bond				107.38958		107.38958				0.00	0	0
Total SSN036 SPOT										0.00	0	0
Total For SSN036										0.00	0	0
SSN03: On 01/06/2021 Spot Bond				100.82080		100.79457				0.00	360,000,000	180,000,000
Total SSN037 SPOT										0.00	360,000,000	180,000,000
Total For SSN037										0.00	360,000,000	180,000,000
SSN03: On 26/01/2021 Spot Bond			9.55000	101.66300	9.55000	101.63681				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN03: On 16/08/2019 Spot Bond				101.03257		101.00957				0.00	0	0
Total SSN039 SPOT										0.00	0	0
Total For SSN039										0.00	0	0
SSN04: On 11/10/2023 Spot Bond				101.94298		101.91864				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN04: On 13/10/2023 Spot Bond			9.63000	105.32678	9.63500	105.27560				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN04: On 03/12/2018 Spot Bond				97.94190		97.94190				0.00	0	0
Total SSN042 SPOT										0.00	0	0
Total For SSN042										0.00	0	0
SSN04: On 31/01/2038 Spot Bond			3.81000	100.55463	3.70500	102.20506				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN04: On 09/02/2027 Spot Bond				101.29854		101.27359				0.00	60,000,000	30,000,000
Total SSN044 SPOT										0.00	60,000,000	30,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN044										0.00	60,000,000	30,000,000
SSN04: On 14/02/2018 Spot Bond				101.03584		101.01386				0.00	0	0
Total SSN045 SPOT										0.00	0	0
Total For SSN045										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.68000	96.12060	9.67000	96.15126			15,540,689,208,000.00		1,605,443,100	1,605,443,100
Total SZ25 SPOT									15,540,689,208,000.00		1,605,443,100	1,605,443,100
Total For SZ25									15,540,689,208,000.00		1,605,443,100	1,605,443,100
T12A1C On 21/02/2048 Spot Bond				100.92393		100.90069				0.00	0	0
Total T12A10 SPOT									0.00	0	0	0
Total For T12A10									0.00	0	0	0
T12A11 On 21/02/2048 Spot Bond				100.95992		100.93572				0.00	0	0
Total T12A11 SPOT									0.00	0	0	0
Total For T12A11									0.00	0	0	0
T12A12 On 21/02/2048 Spot Bond			9.38000	100.19531	9.39000	100.14899				0.00	0	0
Total T12A12 SPOT									0.00	0	0	0
Total For T12A12									0.00	0	0	0
T13A1C On 21/08/2018 Spot Bond				101.23924		101.21681				0.00	0	0
Total T13A10 SPOT									0.00	0	0	0
Total For T13A10									0.00	0	0	0
T13A11 On 21/08/2020 Spot Bond				100.95387		100.92968				0.00	0	0
Total T13A11 SPOT									0.00	0	0	0
Total For T13A11									0.00	0	0	0
T13A12 On 21/08/2020 Spot Bond			9.28000	104.36003	9.29000	104.30470				0.00	0	0
Total T13A12 SPOT									0.00	0	0	0
Total For T13A12									0.00	0	0	0
T13A13 On 21/08/2018 Spot Bond				100.88078		100.85856				0.00	0	0
Total T13A13 SPOT									0.00	0	0	0
Total For T13A13									0.00	0	0	0
T13A14 On 21/08/2018 Spot Bond				101.23924		101.21681				0.00	0	0
Total T13A14 SPOT									0.00	0	0	0
Total For T13A14									0.00	0	0	0
T13A15 On 21/08/2020 Spot Bond				100.95184		100.92772				0.00	0	0
Total T13A15 SPOT									0.00	0	0	0
Total For T13A15									0.00	0	0	0
T13A16 On 21/08/2020 Spot Bond			9.38000	103.71436	9.39000	103.65908				0.00	0	0
Total T13A16 SPOT									0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For T13A16										0.00	0	0
T13A18 On 25/08/2018 Spot Bond				100.94451		100.92072				0.00	0	0
Total T13A18 SPOT										0.00	0	0
Total For T13A18										0.00	0	0
T13A19 On 21/08/2020 Spot Bond				100.97011		100.94564				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20 On 21/08/2020 Spot Bond			9.33000	102.17413	9.34000	102.11961				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.68569		100.66321				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				99.90043		99.87774				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS135 On 06/07/2018 Spot Bond				99.86647		99.84413				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS136 On 06/07/2020 Spot Bond				99.86333		99.84048				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS138 On 28/04/2017 Spot Bond				101.39355		101.37134				0.00	1,287,000,000	1,287,000,000
Total TFS138 SPOT										0.00	1,287,000,000	1,287,000,000
Total For TFS138										0.00	1,287,000,000	1,287,000,000
TFS139 On 27/05/2019 Spot Bond				101.07540		101.05254				0.00	0	2,489,583,400
Total TFS139 SPOT										0.00	0	2,489,583,400
Total For TFS139										0.00	0	2,489,583,400
TFS141 On 28/10/2019 Spot Bond				101.45067		101.42750				0.00	0	650,000,000
Total TFS141 SPOT										0.00	0	650,000,000
Total For TFS141										0.00	0	650,000,000
TFS142 On 28/10/2021 Spot Bond				101.49958		101.47558				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS143 On 17/11/2017 Spot Bond				100.95766		100.93589				0.00	0	0
Total TFS143 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TFS143										0.00	0	0
TFS144 On 20/03/2020 Spot Bond				100.26547		100.24300				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS14E On 20/03/2022 Spot Bond				100.27300		100.24983				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A On 18/10/2038 Spot Bond				101.96136		101.93939				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.83000	101.54070	7.83000	101.51942				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A On 18/07/2017 Spot Bond				101.82959		101.80669				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.39000	101.45599	7.39000	101.43590				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A On 18/10/2038 Spot Bond				101.75946		101.73592				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.16000	101.41162	7.16000	101.39215				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10B On 18/10/2038 Spot Bond				101.85570		101.83080				0.00	0	0
Total TH10B1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH10B1										0.00	0	0
TH10B: On 18/07/2017 Spot Bond				101.84784		101.82305				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C: On 18/10/2038 Spot Bond				102.03633		102.00888				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C: On 18/07/2017 Spot Bond				102.01081		101.98372				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D: On 18/10/2038 Spot Bond				102.78162		102.74358				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D: On 18/07/2017 Spot Bond				102.69343		102.65664				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				101.70837		101.68556				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				101.77123		101.74753				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	101.71405	8.73000	101.69004				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				101.58085		101.55784				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				101.99055		101.96753				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6 On 18/07/2041 Spot Bond			9.06000	100.57559	9.08000	100.52703				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				101.49608		101.47308				0.00	0	0
Total TH11A7 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH11A7										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				101.99055		101.96753				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				102.16268		102.13840				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				101.83801		101.81336				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				101.83016		101.80562				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				102.03239		102.00499				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				102.02454		101.99725				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				101.95583		101.92951				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				102.64439		102.60830				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				102.65223		102.61602				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2041 Spot Bond				102.61302		102.57738				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2048 Spot Bond				100.91364		100.89067				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond				100.93936		100.91570				0.00	0	0
Total TH12A2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12A2										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond			9.33000	100.60887	9.34000	100.56252				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A3 On 21/02/2048 Spot Bond				100.92393		100.90069				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				100.95992		100.93572				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond			9.24000	99.40676	9.25000	99.36107				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond				100.91879		100.89568				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				100.95992		100.93572				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A8 On 21/02/2048 Spot Bond			9.35000	98.67026	9.36000	98.62459				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B9 On 21/08/2019 Spot Bond				101.00617		100.98074				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B1 On 21/02/2048 Spot Bond				101.00617		100.98074				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond				101.00617		100.98074				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B3 On 21/02/2048 Spot Bond				101.00617		100.98074				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C4 On 21/08/2019 Spot Bond				101.08832		101.06070				0.00	0	0
Total TH12C1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12C1										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				101.08832		101.06070				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				101.08832		101.06070				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C: On 21/02/2048 Spot Bond				101.08729		101.05970				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				101.42114		101.38466				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D: On 21/02/2048 Spot Bond				101.42114		101.38466				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				101.54206		101.50575				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D: On 21/02/2048 Spot Bond				101.41500		101.37869				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.90028		100.87766				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.92291		100.89969				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A: On 21/08/2050 Spot Bond				100.95984		100.93564				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			9.48000	100.50514	9.49000	100.45102				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.90131		100.87866				0.00	0	0
Total TH13A5 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13A5										0.00	0	0
TH13A5 On 21/08/2018 Spot Bond				101.11882		101.09598				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A6 On 21/08/2020 Spot Bond				100.47523		100.45020				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond			9.37000	101.73413	9.38000	101.67971				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A8 On 21/08/2018 Spot Bond				100.88078		100.85856				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond				101.00607		100.98064				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond				101.00709		100.98164				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond				101.00758		100.98195				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B4 On 21/08/2020 Spot Bond				100.98731		100.96223				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B5 On 25/07/2020 Spot Bond				101.00298		100.97764				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond				101.07791		101.05057				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C2 On 21/08/2020 Spot Bond				101.08612		101.05856				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C3 On 21/08/2020 Spot Bond				101.05817		101.03118				0.00	0	0
Total TH13C3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13C3										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				101.07838		101.05086				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				101.13432		101.10548				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				101.41571		101.37937				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				101.41571		101.37937				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				101.41034		101.37386				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				101.39531		101.35924				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				101.43613		101.39925				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A: On 21/11/2017 Spot Bond				100.86732		100.84558				0.00	0	0
Total TH14A1 SPOT										0.00	0	0
Total For TH14A1										0.00	0	0
TH14A: On 21/11/2019 Spot Bond				100.94444		100.92065				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A: On 21/11/2021 Spot Bond				100.97406		100.94948				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			9.41000	106.14254	9.42000	106.07804				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A: On 21/02/2018 Spot Bond				100.87888		100.85740				0.00	0	0
Total TH14A5 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH14A5										0.00	0	0
TH14A5 On 21/11/2019 Spot Bond				100.96332		100.93966				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A6 On 21/11/2021 Spot Bond				100.99056		100.96619				0.00	0	360,000,000
Total TH14A7 SPOT										0.00	0	360,000,000
Total For TH14A7										0.00	0	360,000,000
TH14A7 On 21/11/2021 Spot Bond			9.36000	101.96174	9.37000	101.87203				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14A8 On 21/11/2021 Spot Bond				101.03665		101.01040				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B1 On 21/11/2021 Spot Bond				101.03163		101.00619				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B2 On 21/11/2021 Spot Bond				101.08791		101.06030				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C1 On 21/11/2021 Spot Bond				101.09476		101.06769				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C2 On 21/11/2021 Spot Bond				101.39474		101.35894				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D1 On 21/11/2021 Spot Bond				101.40858		101.37334				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D2 On 18/07/2039 Spot Bond				101.76097		101.73876				0.00	0	0
Total TH9A11 SPOT										0.00	0	0
Total For TH9A11										0.00	0	0
TH9A11 On 18/07/2039 Spot Bond				102.20308		102.17974				0.00	0	0
Total TH9A12 SPOT										0.00	0	0
Total For TH9A12										0.00	0	0
THE8A On 18/04/2036 Spot Bond			101.06155	6.90911	101.06155	6.89184				0.00	0	0
Total THE8A1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For THE8A1										0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9B: On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B: On 18/07/2039 Spot Bond				101.90870		101.88305				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9C: On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9C2 SPOT										0.00	0	0
Total For THE9C2										0.00	0	0
THE9C: On 18/07/2039 Spot Bond				103.16557		103.13800				0.00	0	0
Total THE9C4 SPOT										0.00	0	0
Total For THE9C4										0.00	0	0
THE9D: On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9D2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For THE9D2									0.00	0	0
THE9D On 18/07/2019 Spot Bond				102.71294		102.67588			0.00	0	0
Total THE9D4 SPOT									0.00	0	0
Total For THE9D4									0.00	0	0
TL20 On 22/02/2020 Spot Bond			9.40000	92.25335	9.41000	92.20762		1,504,000,000,000.00		160,000,000	80,000,000
Total TL20 SPOT								1,504,000,000,000.00		160,000,000	80,000,000
Total For TL20								1,504,000,000,000.00		160,000,000	80,000,000
TL20/R On 22/02/2020 Spot Bond			100.00000	19.04205	100.00000	19.00592			0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	106.62100	10.00000	106.59300			0.00	0	0
Total TL20/R207 SPOT								0.00		0	0
Total For TL20/R207								0.00		0	0
TLC01 On 22/09/2017 Spot Bond				100.20498		100.18220			0.00	0	0
Total TLC01 SPOT								0.00		0	0
Total For TLC01								0.00		0	0
TLC02 On 22/03/2018 Spot Bond				100.20670		100.18374			0.00	0	0
Total TLC02 SPOT								0.00		0	0
Total For TLC02								0.00		0	0
TN17 On 14/11/2017 Spot Bond			8.21000	104.10143	8.23000	104.06626		130,525,866,463,000.00		15,898,400,300	14,118,000,000
Total TN17 SPOT								130,525,866,463,000.00		15,898,400,300	14,118,000,000
Total For TN17								130,525,866,463,000.00		15,898,400,300	14,118,000,000
TN17/R On 14/11/2017 Spot Bond			100.00000	67.39385	100.00000	67.24305			0.00	0	0
Total TN17/R203 SPOT								0.00		0	0
Total For TN17/R203								0.00		0	0
TN20 On 17/09/2020 Spot Bond			9.11500	104.42563	9.12500	104.37045		790,676,079,217,000.00		86,744,495,800	43,794,195,800
Total TN20 SPOT								790,676,079,217,000.00		86,744,495,800	43,794,195,800
Total For TN20								790,676,079,217,000.00		86,744,495,800	43,794,195,800
TN20/R On 17/09/2020 Spot Bond			100.00000	16.23133	100.00000	16.19560			0.00	0	0
Total TN20/R208 SPOT								0.00		0	0
Total For TN20/R208								0.00		0	0
TN20U On 14/04/2020 Spot Bond			100.00000	6.63751	100.00000	6.62107			0.00	0	0
Total TN20U SPOT								0.00		0	0
Total For TN20U								0.00		0	0
TN23 On 06/11/2023 Spot Bond			9.78000	109.18093	9.78500	109.12747		134,197,681,254,000.00		13,721,644,300	5,998,744,300
Total TN23 SPOT								134,197,681,254,000.00		13,721,644,300	5,998,744,300
Total For TN23								134,197,681,254,000.00		13,721,644,300	5,998,744,300
TN23/R On 06/11/2023 Spot Bond			100.00000	15.36766	100.00000	15.33327			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TN23/R2023 SPOT									0.00	0	0
Total For TN23/R2023									0.00	0	0
TN25 On 19/08/2025 Spot Bond			10.53000	95.38256	10.52000	95.40832			363,495,600,000,000.00	34,520,000,000	15,480,000,000
Total TN25 SPOT									3,495,600,000,000.00	34,520,000,000	15,480,000,000
Total For TN25									3,495,600,000,000.00	34,520,000,000	15,480,000,000
TN25/R On 19/08/2025 Spot Bond			100.00000	10.49102	100.00000	10.46755			0.00	0	0
Total TN25/R186 SPOT									0.00	0	0
Total For TN25/R186									0.00	0	0
TN27 On 14/11/2027 Spot Bond			10.58000	92.77994	10.57000	92.81184			41,896,800,000,000.00	3,960,000,000	1,010,000,000
Total TN27 SPOT									1,896,800,000,000.00	3,960,000,000	1,010,000,000
Total For TN27									1,896,800,000,000.00	3,960,000,000	1,010,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	12.11346	100.00000	12.08635			0.00	0	0
Total TN27/R186 SPOT									0.00	0	0
Total For TN27/R186									0.00	0	0
TN30 On 09/10/2030 Spot Bond			11.06000	95.86502	11.05000	95.90404			245,310,800,000,000.00	22,180,000,000	9,400,000,000
Total TN30 SPOT									15,310,800,000,000.00	22,180,000,000	9,400,000,000
Total For TN30									15,310,800,000,000.00	22,180,000,000	9,400,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	120.17868	8.00000	120.15278			0.00	0	0
Total TN30/R2030 SPOT									0.00	0	0
Total For TN30/R2030									0.00	0	0
TN40 On 09/10/2040 Spot Bond			11.47000	93.91995	11.48000	93.81444			141,081,000,000,000.00	12,300,000,000	13,600,000,000
Total TN40 SPOT									1,081,000,000,000.00	12,300,000,000	13,600,000,000
Total For TN40									1,081,000,000,000.00	12,300,000,000	13,600,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	99.74143	10.75000	99.71275			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0
Total For TN40/R214									0.00	0	0
TNF18 On 22/08/2018 Spot Bond				100.95531		100.93248			0.00	0	0
Total TNF18 SPOT									0.00	0	0
Total For TNF18									0.00	0	0
TORQ1 On 15/08/2026 Spot Bond				101.25882		101.23116			0.00	0	0
Total TORQ10 SPOT									0.00	0	0
Total For TORQ10									0.00	0	0
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ2 SPOT									0.00	0	0
Total For TORQ2									0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				101.05062		101.02653			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TORQ3 SPOT										0.00	0	0
Total For TORQ3										0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ4 SPOT										0.00	0	0
Total For TORQ4										0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ5 SPOT										0.00	0	0
Total For TORQ5										0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				101.43724		101.40547				0.00	0	0
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				101.09203		101.06820				0.00	0	0
Total TORQ7 SPOT										0.00	0	0
Total For TORQ7										0.00	0	0
TORQ8 On 15/08/2026 Spot Bond				101.11588		101.09150				0.00	0	0
Total TORQ8 SPOT										0.00	0	0
Total For TORQ8										0.00	0	0
TORQ9 On 15/08/2026 Spot Bond				101.15163		101.12644				0.00	0	0
Total TORQ9 SPOT										0.00	0	0
Total For TORQ9										0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	106.62100	10.00000	106.59300				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0: On 05/04/2017 Spot Bond				99.89097		99.86908				0.00	0	0
Total TPDA02 SPOT										0.00	0	0
Total For TPDA02										0.00	0	0
TPDA0: On 05/04/2018 Spot Bond				99.88828		99.86586				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0: On 10/04/2019 Spot Bond				99.61269		101.70743				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TPDA0: On 30/11/2020 Spot Bond				101.00155		100.97879				0.00	0	0
Total TPDA06 SPOT										0.00	0	0
Total For TPDA06										0.00	0	0
TPDA0: On 30/11/2020 Spot Bond			9.37000	103.56374	9.38000	103.50700				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	100.00000	10.00000	99.97323				0.00	0	0
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	100.00000	9.75000	99.97390				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	10.00000	100.00000	9.97421				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRA2A On 14/12/2025 Spot Bond				100.41907		100.39596				0.00	0	0
Total TRA2A1 SPOT										0.00	0	0
Total For TRA2A1										0.00	0	0
TRA2A On 14/12/2025 Spot Bond				100.43769		100.41347				0.00	0	0
Total TRA2A2 SPOT										0.00	0	0
Total For TRA2A2										0.00	0	0
TRA2A On 14/12/2020 Spot Bond			9.63000	102.93722	9.64000	102.87999				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A On 14/12/2018 Spot Bond				100.41952		100.39639				0.00	147,103,894	73,551,947
Total TRA2A4 SPOT										0.00	147,103,894	73,551,947
Total For TRA2A4										0.00	147,103,894	73,551,947
TRA2A On 14/12/2020 Spot Bond				100.43769		100.41347				0.00	0	0
Total TRA2A5 SPOT										0.00	0	0
Total For TRA2A5										0.00	0	0
TRA2A On 14/12/2020 Spot Bond			9.43000	103.61898	9.44000	103.56188				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B On 14/12/2025 Spot Bond				100.46728		100.44130				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B On 14/12/2020 Spot Bond				100.47865		100.45200				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C On 14/12/2025 Spot Bond				100.52634		100.49686				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C: On 14/12/2020 Spot Bond				100.54448		100.51392				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D On 14/12/2025 Spot Bond				100.66199		100.62443				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D: On 14/12/2020 Spot Bond				100.66199		100.62443				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TRAA1 SPOT										0.00	0	0
Total For TRAA1										0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				100.45077		100.42699				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA3 On 14/06/2024 Spot Bond			100.00000	8.07725	100.00000	8.05768				0.00	0	0
Total TRAA3U SPOT										0.00	0	0
Total For TRAA3U										0.00	0	0
TRAA4 On 14/06/2024 Spot Bond			100.00000	8.59748	100.00000	8.57666		489,280,200,000,000.00		4,892,802,000	1,223,200,500	
Total TRAA4U SPOT								19,280,200,000,000.00		4,892,802,000	1,223,200,500	
Total For TRAA4U								19,280,200,000,000.00		4,892,802,000	1,223,200,500	
TRAB1 On 14/06/2024 Spot Bond				100.44239		100.41790				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2024 Spot Bond			100.00000	8.90964	100.00000	8.88805				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.44467		100.42004				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2024 Spot Bond			100.00000	9.16975	100.00000	9.14754				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				100.50845		100.48005				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2024 Spot Bond			100.00000	12.34322	100.00000	12.31332				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				100.64903		100.61229				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2024 Spot Bond			100.00000	15.82884	100.00000	15.79050				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	24.95525	100.00000	24.89276				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	4.07937	100.00000	4.06916				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP207 On 28/04/2017 Spot Bond				99.37188		99.34945				0.00	0	0
Total TSP207 SPOT										0.00	0	0
Total For TSP207										0.00	0	0
TSP209 On 11/05/2017 Spot Bond				99.07876		99.05629				0.00	0	0
Total TSP209 SPOT										0.00	0	0
Total For TSP209										0.00	0	0
TSP210 On 25/05/2017 Spot Bond				98.76173		98.73922				0.00	0	0
Total TSP210 SPOT										0.00	0	0
Total For TSP210										0.00	0	0
TSP211 On 08/06/2017 Spot Bond				98.45093		98.42848				0.00	0	0
Total TSP211 SPOT										0.00	0	0
Total For TSP211										0.00	0	0
TSP212 On 22/06/2017 Spot Bond				98.15058		98.12830				0.00	0	0
Total TSP213 SPOT										0.00	0	0
Total For TSP213										0.00	0	0
TSP215 On 06/07/2017 Spot Bond				97.83770		97.81541				0.00	0	0
Total TSP215 SPOT										0.00	0	0
Total For TSP215										0.00	0	0
TSP217 On 20/07/2017 Spot Bond				103.49844		103.47698				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP217 SPOT										0.00	0	0
Total For TSP217										0.00	0	0
TSP217 On 03/08/2017 Spot Bond				97.22535		97.20316				0.00	0	0
Total TSP218 SPOT										0.00	0	0
Total For TSP218										0.00	0	0
TSP218 On 17/08/2017 Spot Bond				96.93271		96.91064				0.00	0	0
Total TSP219 SPOT										0.00	0	0
Total For TSP219										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	24.96368	100.00000	24.90117				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TUHF0 On 26/01/2020 Spot Bond				101.87396		101.84552				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC20 On 07/04/2017 Spot Bond				101.78602		101.76384				0.00	0	0
Total TWC203 SPOT										0.00	0	0
Total For TWC203										0.00	0	0
TWC20 On 20/04/2017 Spot Bond				101.55842		101.53669				0.00	0	0
Total TWC205 SPOT										0.00	0	0
Total For TWC205										0.00	0	0
TWC21 On 13/04/2017 Spot Bond				101.65561		101.63410				0.00	0	0
Total TWC217 SPOT										0.00	0	0
Total For TWC217										0.00	0	0
TWC21 On 13/04/2017 Spot Bond				101.59313		101.57160				0.00	0	0
Total TWC218 SPOT										0.00	0	0
Total For TWC218										0.00	0	0
TWC21 On 19/04/2017 Spot Bond				101.57160		101.55007				0.00	0	0
Total TWC219 SPOT										0.00	0	0
Total For TWC219										0.00	0	0
TWC22 On 21/04/2017 Spot Bond				101.55007		101.52854				0.00	0	0
Total TWC220 SPOT										0.00	0	0
Total For TWC220										0.00	0	0
TWC22 On 24/04/2017 Spot Bond				101.50701		101.48548				0.00	0	0
Total TWC221 SPOT										0.00	0	0
Total For TWC221										0.00	0	0
TWC22 On 09/05/2017 Spot Bond				101.11836		101.09685				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC222 SPOT										0.00	0	0
Total For TWC222										0.00	0	0
TWC22 On 15/05/2017 Spot Bond				100.98932		100.96781				0.00	0	0
Total TWC223 SPOT										0.00	0	0
Total For TWC223										0.00	0	0
TWC22 On 17/05/2017 Spot Bond				100.94425		100.92279				0.00	0	0
Total TWC224 SPOT										0.00	0	0
Total For TWC224										0.00	0	0
TWC22 On 19/05/2017 Spot Bond				100.90041		100.87897				0.00	0	0
Total TWC225 SPOT										0.00	0	0
Total For TWC225										0.00	0	0
TWC22 On 22/05/2017 Spot Bond				100.83610		100.81466				0.00	0	0
Total TWC226 SPOT										0.00	0	0
Total For TWC226										0.00	0	0
TWC22 On 29/05/2017 Spot Bond				100.75111		100.72965				0.00	0	0
Total TWC227 SPOT										0.00	0	0
Total For TWC227										0.00	0	0
TWC22 On 02/06/2017 Spot Bond				100.68603		100.66459				0.00	0	0
Total TWC228 SPOT										0.00	0	0
Total For TWC228										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.52000	104.61450	9.53000	104.55517				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UG26 On 09/03/2026 Spot Bond			10.70000	104.11659	10.69000	104.14513				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	9.29544	100.00000	9.27242				0.00	0	0
Total VJA01U SPOT										0.00	0	0
Total For VJA01U										0.00	0	0
VJA02L On 20/04/2023 Spot Bond			100.00000	8.96279	100.00000	8.94060				0.00	0	0
Total VJA02U SPOT										0.00	0	0
Total For VJA02U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	9.23330	100.00000	9.21044				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	9.65266	100.00000	9.62876				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	10.29128	100.00000	10.26580				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	10.36450	100.00000	10.33883				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	10.44787	100.00000	10.42199				0.00	0	0
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	0.11746	100.00000	0.11715				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	9.09442	100.00000	9.07189				0.00	0	0
Total VJB01U SPOT										0.00	0	0
Total For VJB01U										0.00	0	0
VJB02L On 20/04/2023 Spot Bond			100.00000	8.86432	100.00000	8.84236				0.00	0	0
Total VJB02U SPOT										0.00	0	0
Total For VJB02U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	9.00475	100.00000	8.98246				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	9.40465	100.00000	9.38136				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	10.03118	100.00000	10.00634				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	10.18162	100.00000	10.15640				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	10.24789	100.00000	10.22251				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	0.11746	100.00000	0.11715				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VKC18 On 29/03/2017 Spot Bond				102.17477	0.00000	102.16155				0.00	0	0
Total VKC18 SPOT										0.00	0	0
Total For VKC18										0.00	0	0
VKC19 On 06/09/2017 Spot Bond				100.57021		100.54740				0.00	0	0
Total VKC19 SPOT										0.00	0	0
Total For VKC19										0.00	0	0
VKC20 On 29/09/2017 Spot Bond			100.00000	77.44163	100.00000	100.00000		400,000,000,000,000.00		14,000,000,000	14,000,000,000	
Total VKC20 SPOT								10,000,000,000,000.00		14,000,000,000	14,000,000,000	
Total For VKC20								10,000,000,000,000.00		14,000,000,000	14,000,000,000	
VKE01L On 01/04/2018 Spot Bond			100.00000	46.09010	100.00000	45.97598				0.00	0	0
Total VKE01U SPOT										0.00	0	0
Total For VKE01U										0.00	0	0
VKE03 On 08/05/2017 Spot Bond				101.26217		101.23845				0.00	0	0
Total VKE03 SPOT										0.00	0	0
Total For VKE03										0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.01230		100.04522				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
VKE06 On 08/05/2018 Spot Bond				101.24415		101.22079				0.00	0	0
Total VKE06 SPOT										0.00	0	0
Total For VKE06										0.00	0	0
VKE07 On 08/06/2020 Spot Bond				100.57910		100.55534				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE08 On 29/03/2019 Spot Bond				100.04680		100.02340				0.00	0	0
Total VKE08 SPOT										0.00	0	0
Total For VKE08										0.00	0	0
VPA01L On 20/01/2023 Spot Bond			100.00000	8.76331	100.00000	8.74161				0.00	0	0
Total VPA01U SPOT										0.00	0	0
Total For VPA01U										0.00	0	0
VPA02L On 20/04/2023 Spot Bond			100.00000	8.59661	100.00000	8.57533				0.00	0	0
Total VPA02U SPOT										0.00	0	0
Total For VPA02U										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	10.46575	100.00000	10.43984				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	5.52549	100.00000	5.51181				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	10.08462	100.00000	10.05966				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	10.18316	100.00000	10.15794				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	10.12511	100.00000	10.10004				0.00	0	0
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	0.11746	100.00000	0.11715				0.00	0	0
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	8.56229	100.00000	8.54109				0.00	0	0
Total VPB01U SPOT										0.00	0	0
Total For VPB01U										0.00	0	0
VPB02L On 20/04/2023 Spot Bond			100.00000	8.49814	100.00000	8.47710				0.00	0	0
Total VPB02U SPOT										0.00	0	0
Total For VPB02U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	10.69454	100.00000	10.66806				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	5.27748	100.00000	5.26441				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	9.76514	100.00000	9.74095				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 24/07/2024 Spot Bond			100.00000	9.94092	100.00000	9.91630				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	9.87950	100.00000	9.85504				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	0.11746	100.00000	0.11715				0.00	0	0
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00124	100.00000	0.00124				0.00	0	0
Total WRS1U SPOT										0.00	0	0
Total For WRS1U										0.00	0	0
WRS2L On 25/11/2029 Spot Bond			100.00000	9.69091	100.00000	9.66666				0.00	0	0
Total WRS2U SPOT										0.00	0	0
Total For WRS2U										0.00	0	0
WS05 On 01/08/2018 Spot Bond			2.70000	247.58502	2.58000	247.91809				0.00	0	0
Total WS05 SPOT										0.00	0	0
Total For WS05										0.00	0	0
WSP2 On 28/05/2017 Spot Bond			7.93000	103.19958	7.95000	103.17414				0.00	0	0
Total WSP2 SPOT										0.00	0	0
Total For WSP2										0.00	0	0
WSP2f On 28/05/2017 Spot Bond			100.00000	90.17140	100.00000	89.95873				0.00	0	0
Total WSP2/R203 SPOT										0.00	0	0
Total For WSP2/R203										0.00	0	0
WSP3 On 28/05/2019 Spot Bond			8.12000	104.75049	8.14000	104.68803				0.00	0	0
Total WSP3 SPOT										0.00	0	0
Total For WSP3										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			8.37000	104.75607	8.38000	104.70474				0.00	0	0
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			8.62000	104.34254	8.63000	104.28355				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5f On 28/05/2021 Spot Bond			100.00000	14.97320	100.00000	14.93970				0.00	0	0
Total WSP5/R203 SPOT										0.00	0	0
Total For WSP5/R203										0.00	0	0
Z083 On 30/09/2019 Spot Bond			7.50500	83.19440	7.52500	83.13767				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										2.68e+0127,983,646,317,094	066,720,633,201	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for SPOT :									2.68e+017	983,646,317,094	066,720,633,201
Total Futures									2.68e+017	983,646,323,803	066,721,424,060
Total Options									0.00	0	32,319
Grand Total:									2.68e+017	983,646,323,803	066,721,456,379